

Derivatives Service Bureau
CHANGE REQUEST FORM

Version	State	Author	Date	Description
1	Draft	Marlowe Surop	04 June 2021	Initial Document
2	Draft	Marlowe Surop	17 June 2021	Update Issues with PC decisions on seven (7) issues detailed in the CRF, Appendix 1, Appendix 2 & Appendix 3
3	Draft	Simon Wiltshire	22 June 2021	ISO20022 value for GBP-LIBOR ICE Swap Rate corrected to "SWAP"
4	Draft	Marlowe Surop	23 June 2021	ISO20022 value for AUD-BBSW Quarterly Swap Rate ICAP & AUD-BBSW Semi Annual Swap Rate ICAP corrected to "SWAP"
5	Draft	Marlowe Surop	07 July 2021	Updated Appendix 3 to include existing Rates CPI.
6	Draft	Marlowe Surop	20 Aug 2021	Updated Appendix 1, 2, 3 and Issues Section.

Title	Add new FROs to the Rates and Non-Standard Enumerated Lists		
Background	<p>As announced at the PC Meeting (3rd Nov 2020), ISDA are in the process of replacing their 2006 Definitions with 2021 Definitions in order to support the IBOR to RFR transition (and other market changes).</p> <p>This will involve changes to the FpML Floating Rate Options (FROs) that are used as the underliers for the DSB Rates products.</p> <p>In order to allow the user community to use the new FROs as underliers to OTC derivative products, the DSB will add these new rates to the relevant enumeration lists. It should be noted that existing FROs in these templates will not be removed (or amended).</p> <p>This change is based on the contents of the "Coding-Scheme Catalog-2-0-working-draft" from ISDA made available on 16th August 2021.</p>	DSB-ID	DSB-1002
		Type	Enumeration
		Owner	Marlowe Surop
		Version	6
		State	Draft
Terms of Reference	Objective	The objective is to ensure that the DSB's product definition continue to be aligned with the golden source of FROs identifiers following the ISDA 2021 Definition review.	

	Scope	<ul style="list-style-type: none"> • In-scope: Any Rates and Non-Standard templates that include a Reference Rate as an underlier. • Out of scope: Inflation Rates templates that do not include a Reference Rate as an underlier.
	Assumptions	<ul style="list-style-type: none"> • It is assumed that the ISDA FROs list (Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml) that was made available on 16th August 2021 is correct and will be used as the basis for the production of the final CRF. • It is assumed that the FpML coding scheme will be updated with the new FROs and that existing FROs will not be removed from the list. • It is assumed that existing FROs (currently supported in DSB Production) will not be amended – either the FRO name or the mapped ISO 20022 Code.
	Approach	<ul style="list-style-type: none"> • To add all new FROs in the enumerated list in alphabetical order in Rates and Non-Standard templates that include a Reference Rate as an underlier. • Present to the PC the list of newly added FROs that is made available from ISDA and their 4-char codes based on ISO 20022.
Change Details	<p>The DSB is required to add all new FROs to all Rates and Non-Standard templates that include Reference Rate as an underlier. Existing FROs will remain unchanged.</p> <p>Full list of FROs that are to be added to the enumerated list are detailed in Appendix 2 : 144 New FROs including the FRO full field name, value elaborations, ISO 20022 char code. The link to an appendix where the provided list of FROs can be found here.</p>	
Validation	<p>All new 144 FROs will not be subject to any validation or expiry date validation. This is due to the mentioned rates being published as new.</p>	

Impacted Products	<p>Add listed FROs (as shown in Appendix 2 : 144 New FROs) to the following enumerated lists:</p> <p>Enumerated value to be added to <u>Reference Rate</u>:</p> <ul style="list-style-type: none"> • Rates.Swap.Cross_Currency_Fixed_Float • Rates.Swap.Cross_Currency_Fixed_Float_NDS • Rates.Swap.Cross_Currency_Zero_Coupon • Rates.Swap.Fixed_Float • Rates.Swap.Fixed_Float_OIS • Rates.Swap.Fixed_Float_Zero_Coupon • Rates.Option.Non_Standard • Rates.Forward.FRA_Index <p>Enumerated value to be added to <u>Underlying Instrument Index</u>:</p> <ul style="list-style-type: none"> • Rates.Option.CapFloor <p>Enumerated value to be added to <u>Reference Rate</u> and <u>Other Leg Reference Rate</u>:</p> <ul style="list-style-type: none"> • Rates.Swap.Basis • Rates.Swap.Basis_OIS • Rates.Swap.Cross_Currency_Basis • Rates.Swap.Non_Standard • Other.Swap.Non_Standard • Other.Option.Non_Standard • Other.Other.Non_Standard <p>Enumerated value to be added to <u>Other Leg Reference Rate</u> where the component is “Inflation vs Floating”:</p> <ul style="list-style-type: none"> • Rates.Swap.Inflation_Basis <p>Note:</p> <ul style="list-style-type: none"> • Impacts Normalised and Non-Normalised templates.
Derivation	<p>Each new FRO has its corresponding ISO Reference Rate/Underlying Index Codes (4-char or truncated 25 char) as shown in Appendix 2 : 144 New FROs that will be shown as one of the Derived attributes in all in-scope Record templates. Derivation logic applies as detailed in Appendix 4 (ISO 20022 BenchmarkCurveName2Code/BenchmarkCurveNameCode/Derivation Logic).</p>

User Impact?	Yes	Users will need to download the updated templates in order to access all newly added FROs.
	Versions	The version number of all in-scope Record templates will not be impacted.
Use Cases	<p>For each of the in-scope templates: Valid Request:</p> <ol style="list-style-type: none"> 1. Select the new enumerated value within the impacted attribute(s). 2. Search for products that include the new enumerated value. 	
Documentation	<p>The following DSB documents are to be updated:</p> <p>DSB UAT Annex 7 Indices : https://www.anna-dsb.com/download/dsb-uat-product-definitions-annex-7-indices/</p> <p>DSB PROD Annex 7 Indices : https://www.anna-dsb.com/download/dsb-prod-product-definitions-annex-7-indices/</p>	
References	<ul style="list-style-type: none"> • Coding-Scheme Catalog-2-0-working-draft • Guidelines to ISO 20022 BenchmarkCurveNameCode 	
Issues	<p>Based on analysis of the Working Draft list of FROs (in Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml). Given the tight delivery schedule, the DSB agreed to proceed with the development of this change with the following approach to the issues raised:</p> <ol style="list-style-type: none"> 1. The following entries are found in “FpML Coding Scheme v1.126” but are not present in “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml”: <ol style="list-style-type: none"> a. CLP-TNA Action: CLP-TNA will be included in the list of FROs supported by the DSB. 2. The following entries in “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml” do not have an associated ISO 20022 Code (where one might be expected): <ol style="list-style-type: none"> a. RUB-MosPrime (Expected ISO 20022 Code: MOSP) b. USD-Federal Funds (Expected ISO 20022 Code: EFFR) c. USD-SOFR Compounded Index (Expected ISO 20022 Code: SOFR) 	

Action: The DSB will not provide ISO 20022 mappings for the above FROs (instead the DSB will map these codes to a max. 25-character code).

3. The following entries in “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml” have an associated ISO 20022 Code that does not match the expected ISO 20022 Code:
- a. **CNY-SHIBOR** (Defined ISO 20022 Code: HKIO)
 - b. **CNY-SHIBOR-OIS Compound** (Defined ISO 20022 Code: HKIO)
 - c. **CZK-CZEONIA** (Defined ISO 20022 Code: EONA)
 - d. **CZK-CZEONIA-OIS Compound** (Defined ISO 20022 Code: EONA)
 - e. **TRY-TRLIBOR** (Defined ISO 20022 Code: LIBO)

Action: The DSB will support the above ISO 20022 mappings for these FROs (as per the “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml”)

4. The following entries in “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml” have been included in the Working Draft but have not been seen in an FpML notification.

a. **PEN-TIS-ON**

Action: The above FRO will be excluded from the list of FROs supported by the DSB – along with the following FROs that were included as FYI in the “Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml”):

- b. **USD-SOFR ICE Swap Rate**
- c. **MXN-Cetes**
- d. **IDR-INDONIA**

As agreed with the PC, the DSB is planning to proceed with Development of the above changes from Monday and so any further changes will be subject to the standard development lifecycle and may be delivered after the scheduled release date.

Note:

- *Eighteen (18) new FROs listed under DSB-1266 (see Appendix 1: General Assessment) are included on the list of new FROs. Hence, the DSB will not proceed with DSB-1266 and this item will be closed.*
- *After adding all new FROs, complete DSB enumerated list is shown in Appendix 3 : Standard Market Index Enumerations in the DSB Production (after this change).*

Appendix 1: General Assessment

The table below shows the general assessment of ISDA 2021 FRO Definitions based on the Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml that was received from the DSB Technical Team dated 16th August 2021.

- It contains the raw data and the comparison between Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml, the current QA environment and the DSB Production.
- It contains all 433 existing FROs that remains unchanged in the DSB Production.
- It contains “CLP-TNA” that is not present in Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml but already exists in QA environment and in the DSB Production.
- It contains all new FROs that are already added in QA environment but not in the DSB Production.
- It contains all new additional FROs that are to be added in both QA environment and in the DSB Production.

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
AED-EBOR-Reuters	Yes	Yes	Yes	N/A	No	EBOR-Reuters	No change (in all environment)	
AED-EIBOR	Yes	No	Yes	N/A	No	EIBOR	New FRO (already in QA)	
AUD-AONIA	Yes	No	Yes	N/A	No	AONIA	New FRO (already in QA)	
AUD-AONIA-OIS Compound	Yes	No	Yes	N/A	No	AONIA-OIS Compound	New FRO (already in QA)	
AUD-AONIA-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	AONIA-OIS-COMPOUND	No change (in all environment)	
AUD-AONIA-OIS-COMPOUND-SwapMarker	Yes	Yes	Yes	N/A	No	AONIA-OIS-COMPOUND-SwapMa	No change (in all environment)	
AUD-BBR-AUBBSW	Yes	Yes	Yes	BBSW	No	BBR-AUBBSW	No change (in all environment)	Prod vs FPML 3.0 mismatched
AUD-BBR-BBSW	Yes	Yes	Yes	BBSW	Yes	BBSW	No change (in all environment)	
AUD-BBR-BBSW-Bloomberg	Yes	Yes	Yes	BBSW	Yes	BBSW	No change (in all environment)	
AUD-BBR-BBSY (BID)	Yes	Yes	Yes	N/A	No	BBR-BBSY (BID)	No change (in all environment)	
AUD-BBR-ISDC	Yes	Yes	Yes	N/A	No	BBR-ISDC	No change (in all environment)	
AUD-BBSW	Yes	No	Yes	BBSW	Yes	BBSW	New FRO (already in QA)	
AUD-BBSW Quarterly Swap Rate ICAP	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
AUD-BBSW Semi Annual Swap Rate ICAP	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
AUD-BBSY Bid	Yes	No	Yes	N/A	No	BBSY Bid	New FRO (already in QA)	
AUD-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
AUD-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
AUD-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
AUD-Quarterly Swap Rate-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Quarterly Swap Rate-ICAP-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Semi-annual Swap Rate-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
AUD-Swap Rate-Reuters	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
BRL-CDI	Yes	Yes	Yes	N/A	No	CDI	No change (in all environment)	
CAD-BA-CDOR	Yes	Yes	Yes	CDOR	Yes	CDOR	No change (in all environment)	
CAD-BA-CDOR-Bloomberg	Yes	Yes	Yes	CDOR	Yes	CDOR	No change (in all environment)	
CAD-BA-ISDD	Yes	Yes	Yes	N/A	No	BA-ISDD	No change (in all environment)	
CAD-BA-Reference Banks	Yes	Yes	Yes	N/A	No	BA-Reference Banks	No change (in all environment)	
CAD-BA-Reuters	Yes	Yes	Yes	N/A	No	BA-Reuters	No change (in all environment)	
CAD-BA-Telerate	Yes	Yes	Yes	N/A	No	BA-Telerate	No change (in all environment)	
CAD-CDOR	Yes	No	Yes	CDOR	Yes	CDOR	New FRO (already in QA)	
CAD-CORRA	Yes	No	Yes	CORA	Yes	CORA	New FRO (already in QA)	
CAD-CORRA-OIS Compound	Yes	No	Yes	CORA	Yes	CORA	New FRO (already in QA)	
CAD-CORRA-OIS-COMPOUND	Yes	Yes	Yes	CORA	No	CORRA-OIS-COMPOUND	No change (in all environment)	Prod vs FPML 3.0 mismatched
CAD-ISDA-Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CAD-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CAD-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CAD-LIBOR-BBA-SwapMarker	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
CAD-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CAD-REPO-CORRA	Yes	Yes	Yes	CORA	No	REPO-CORRA	No change (in all environment)	Prod vs FPML 3.0 mismatched
CAD-TBILL-ISDD	Yes	Yes	Yes	N/A	No	TBILL-ISDD	No change (in all environment)	
CAD-TBILL-Reference Banks	Yes	Yes	Yes	N/A	No	TBILL-Reference Banks	No change (in all environment)	
CAD-TBILL-Reuters	Yes	Yes	Yes	N/A	No	TBILL-Reuters	No change (in all environment)	
CAD-TBILL-Telerate	Yes	Yes	Yes	N/A	No	TBILL-Telerate	No change (in all environment)	
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-Annual Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CHF-Annual Swap Rate-11:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CHF-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
CHF-ISDAFIX-Swap Rate	Yes	Yes	Yes	ISDA	Yes	ISDA	No change (in all environment)	
CHF-LIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
CHF-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CHF-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CHF-LIBOR-ISDA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CHF-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
CHF-OIS-11:00-ICAP	Yes	Yes	Yes	N/A	No	OIS-11:00-ICAP	No change (in all environment)	
CHF-SARON	Yes	No	Yes	N/A	No	SARON	New FRO (already in QA)	
CHF-SARON-OIS Compound	Yes	No	Yes	N/A	No	SARON-OIS Compound	New FRO (already in QA)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
CHF-SARON-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	SARON-OIS-COMPOUND	No change (in all environment)	
CHF-TOIS-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	TOIS-OIS-COMPOUND	No change (in all environment)	
CHF USD-Basis Swaps-11:00-ICAP	Yes	Yes	Yes	N/A	Yes	SWAP	No change (in all environment)	
CL-CLICP-Bloomberg	Yes	Yes	Yes	N/A	No	CL-CLICP-Bloomberg	No change (in all environment)	
CLP-ICP	Yes	No	Yes	N/A	No	ICP	New FRO (already in QA)	
CLP-TNA	Yes	Yes	No	N/A	No	TNA	To remain in FRO list	
CNH-HIBOR	Yes	No	Yes	HKIO	Yes	HKIO	New FRO (already in QA)	
CNH-HIBOR-Reference Banks	Yes	Yes	Yes	HKIO	No	HIBOR-Reference Banks	No change (in all environment)	Prod vs FPML 3.0 mismatched
CNH-HIBOR-TMA	Yes	Yes	Yes	HKIO	No	HIBOR-TMA	No change (in all environment)	Prod vs FPML 3.0 mismatched
CNY 7-Repo Compounding Date	Yes	Yes	Yes	N/A	No	7-Repo Compounding Date	No change (in all environment)	
CNY-CNREPOFIX=CFXS-Reuters	Yes	Yes	Yes	N/A	No	CNREPOFIX=CFXS-Reuters	No change (in all environment)	
CNY-Deposit Rate	Yes	No	Yes	N/A	No	Deposit Rate	New FRO (already in QA)	
CNY-Fixing Repo Rate	Yes	No	Yes	N/A	No	Fixing Repo Rate	New FRO (already in QA)	
CNY-LPR	Yes	No	Yes	N/A	No	LPR	New FRO (already in QA)	
CNY-PBOCB-Reuters	Yes	Yes	Yes	N/A	No	PBOCB-Reuters	No change (in all environment)	
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CNY-Quarterly 7D Repo NDS Rate Tradition	Yes	No	Yes	N/A	No	Quarterly 7D Repo NDS Rat	New FRO (already in QA)	
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CNY-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CNY-SHIBOR	Yes	No	Yes	HKIO	No	SHIBOR	New FRO (already in QA)	Use FPML ISO Code
CNY-SHIBOR-OIS Compound	Yes	No	Yes	HKIO	No	SHIBOR-OIS Compound	New FRO (already in QA)	Use FPML ISO Code
CNY-Shibor-OIS-Compounding	Yes	Yes	Yes	N/A	No	Shibor-OIS-Compounding	No change (in all environment)	
CNY-SHIBOR-Reuters	Yes	Yes	Yes	HKIO	No	SHIBOR-Reuters	No change (in all environment)	Prod vs FPML 3.0 mismatched
COP-IBR-OIS Compound	Yes	No	Yes	N/A	No	IBR-OIS Compound	New FRO (already in QA)	
COP-IBR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	IBR-OIS-COMPOUND	No change (in all environment)	
CZK-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
CZK-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
CZK-CZEONIA	Yes	No	Yes	EONA	Yes	CZNA	New FRO (already in QA)	Use FPML ISO Code
CZK-CZEONIA-OIS Compound	Yes	No	Yes	EONA	Yes	CZNA	New FRO (already in QA)	Use FPML ISO Code
CZK-PRIBOR	Yes	No	Yes	PRBO	Yes	PRBO	New FRO (already in QA)	
CZK-PRIBOR-PRBO	Yes	Yes	Yes	PRBO	Yes	PRBO	No change (in all environment)	
CZK-PRIBOR-Reference Banks	Yes	Yes	Yes	PRBO	Yes	PRBO	No change (in all environment)	
DKK-CIBOR	Yes	No	Yes	CIBO	Yes	CIBO	New FRO (already in QA)	
DKK-CIBOR2	Yes	No	Yes	CIBO	Yes	CIBO	New FRO (already in QA)	
DKK-CIBOR2-Bloomberg	Yes	Yes	Yes	CIBO	Yes	CIBO	No change (in all environment)	
DKK-CIBOR2-DKNA13	Yes	Yes	Yes	CIBO	Yes	CIBO	No change (in all environment)	
DKK-CIBOR-DKNA13	Yes	Yes	Yes	CIBO	Yes	CIBO	No change (in all environment)	
DKK-CIBOR-DKNA13-Bloomberg	Yes	Yes	Yes	CIBO	Yes	CIBO	No change (in all environment)	
DKK-CIBOR-Reference Banks	Yes	Yes	Yes	CIBO	Yes	CIBO	No change (in all environment)	
DKK-CITA	Yes	No	Yes	N/A	No	CITA	New FRO (already in QA)	Not an ISO Code (25-char)
DKK-CITA-DKNA14-COMPOUND	Yes	Yes	Yes	N/A	No	CITA-DKNA14-COMPOUND	No change (in all environment)	
DKK-DKKOIS-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	DKKOIS-OIS-COMPOUND	No change (in all environment)	
DKK-Tom Next-OIS Compound	Yes	No	Yes	N/A	No	Tom Next-OIS Compound	New FRO (already in QA)	
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-Annual Swap Rate-10:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-10:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
EUR-Annual Swap Rate-10:00-Bloomberg	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-10:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-10:00-SwapMarker	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-10:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-11:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-11:00-Bloomberg	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-11:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-11:00-SwapMarker	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-3 Month	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-3 Month-SwapMarker	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-4:15-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
EUR-CNO TEC10	Yes	No	Yes	N/A	No	CNO TEC10	New FRO (already in QA)	
EUR-EONIA	Yes	No	Yes	EONA	Yes	EONA	New FRO (already in QA)	
EUR-EONIA-AVERAGE	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-Average	Yes	No	Yes	EONA	Yes	EONA	New FRO (already in QA)	
EUR-EONIA-OIS-10:00-BGCANTOR	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS-10:00-ICAP	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS-10:00-TRADITION	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS-11:00-ICAP	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS-4:15-TRADITION	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS Compound	Yes	No	Yes	EONA	Yes	EONA	New FRO (already in QA)	
EUR-EONIA-OIS-COMPOUND	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-OIS-COMPOUND-Bloomberg	Yes	Yes	Yes	EONA	Yes	EONA	No change (in all environment)	
EUR-EONIA-Swap-Index	Yes	Yes	Yes	EONS	Yes	EONS	No change (in all environment)	
EUR-EURIBOR	Yes	No	Yes	EURI	Yes	EURI	New FRO (already in QA)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
EUR-EURIBOR-Act/365	Yes	Yes	Yes	EURI	Yes	EURI	No change (in all environment)	
EUR-EURIBOR-Act/365-Bloomberg	Yes	Yes	Yes	EURI	Yes	EURI	No change (in all environment)	
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	Yes	Yes	Yes	EURI	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-EURIBOR ICE Swap Rate-11:00	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
EUR-EURIBOR ICE Swap Rate-12:00	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
EUR-EURIBOR-Reference Banks	Yes	Yes	Yes	EURI	Yes	EURI	No change (in all environment)	
EUR-EURIBOR-Reuters	Yes	Yes	Yes	EURI	Yes	EURI	No change (in all environment)	
EUR-EURIBOR-Telerate	Yes	Yes	Yes	EURI	Yes	EURI	No change (in all environment)	
EUR-EURONIA-OIS Compound	Yes	No	Yes	N/A	Yes	EURI	New FRO (already in QA)	QA vs FPML 3.0 mismatched
EUR-EURONIA-OIS-COMPOUND	Yes	Yes	Yes	N/A	Yes	EURI	No change (in all environment)	
EUR-EuroSTR	Yes	No	Yes	ESTR	Yes	ESTR	New FRO (already in QA)	
EUR-EuroSTR Average 12M	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR Average 1M	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR Average 1W	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR Average 3M	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR Average 6M	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR-COMPOUND	Yes	Yes	Yes	ESTR	Yes	ESTR	No change (in all environment)	
EUR-EuroSTR Compounded Index	No	No	Yes	ESTR			To be added to QA (Notified)	ISO Code from FPML 3.0
EUR-EuroSTR-OIS Compound	Yes	No	Yes	ESTR	Yes	ESTR	New FRO (already in QA)	
EUR-ISDA-EURIBOR Swap Rate-11:00	Yes	Yes	Yes	SWAP	Yes	EURI	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-ISDA-EURIBOR Swap Rate-12:00	Yes	Yes	Yes	SWAP	Yes	EURI	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-ISDA-LIBOR Swap Rate-10:00	Yes	Yes	Yes	SWAP	Yes	LIBO	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-ISDA-LIBOR Swap Rate-11:00	Yes	Yes	Yes	SWAP	Yes	LIBO	No change (in all environment)	Prod vs FPML 3.0 mismatched
EUR-LIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
EUR-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
EUR-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
EUR-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
EUR-TAM-CDC	Yes	Yes	Yes	N/A	No	TAM-CDC	No change (in all environment)	
EUR-TEC10-CNO	Yes	Yes	Yes	N/A	No	TEC10-CNO	No change (in all environment)	
EUR-TEC10-CNO-SwapMarker	Yes	Yes	Yes	N/A	No	TEC10-CNO-SwapMarker	No change (in all environment)	
EUR-TEC10-Reference Banks	Yes	Yes	Yes	N/A	No	TEC10-Reference Banks	No change (in all environment)	
EUR-TEC5-CNO	Yes	Yes	Yes	N/A	No	TEC5-CNO	No change (in all environment)	
EUR-TEC5-CNO-SwapMarker	Yes	Yes	Yes	N/A	No	TEC5-CNO-SwapMarker	No change (in all environment)	
EUR-TEC5-Reference Banks	Yes	Yes	Yes	N/A	No	TEC5-Reference Banks	No change (in all environment)	
EUR-TMM-CDC-COMPOUND	Yes	Yes	Yes	N/A	No	TMM-CDC-COMPOUND	No change (in all environment)	
EUR USD-Basis Swaps-11:00-ICAP	Yes	Yes	Yes	N/A	Yes	SWAP	No change (in all environment)	
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
GBP-ISDA-Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-LIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
GBP-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
GBP-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
GBP-LIBOR ICE Swap Rate	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
GBP-LIBOR-ISDA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
GBP-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
GBP-RONIA	Yes	No	Yes	N/A	No	RONIA	New FRO (already in QA)	
GBP-RONIA-OIS Compound	Yes	No	Yes	N/A	No	RONIA-OIS Compound	New FRO (already in QA)	
GBP-Semi-Annual Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-Semi-Annual Swap Rate-11:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-Semi Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
GBP-Semi Annual Swap Rate-4:15-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-Semi-Annual Swap Rate-SwapMarker26	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-SONIA	Yes	No	Yes	SONA	Yes	SONA	New FRO (already in QA)	
GBP-SONIA-COMPOUND	Yes	Yes	Yes	SONA	Yes	SONA	No change (in all environment)	
GBP-SONIA Compounded Index	Yes	No	Yes	SONA	Yes	SONA	New FRO (already in QA)	
GBP-SONIA ICE Swap Rate	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
GBP-SONIA ICE Term	No	No	Yes	SONA			To be added to QA (Notified)	ISO Code from FPML 3.0
GBP-SONIA-OIS-11:00-ICAP	Yes	Yes	Yes	N/A	Yes	SONA	No change (in all environment)	
GBP-SONIA-OIS-11:00-TRADITION	Yes	Yes	Yes	N/A	Yes	SONA	No change (in all environment)	
GBP-SONIA-OIS-4:15-TRADITION	Yes	Yes	Yes	N/A	Yes	SONA	No change (in all environment)	
GBP-SONIA-OIS Compound	Yes	No	Yes	N/A	No	SONIA-OIS Compound	New FRO (already in QA)	
GBP-SONIA Refinitiv Term	No	No	Yes	SONA			To be added to QA (Notified)	ISO Code from FPML 3.0
GBP-SONIA Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
GBP-UK Base Rate	Yes	No	Yes	N/A	No	UK Base Rate	New FRO (already in QA)	
GBP USD-Basis Swaps-11:00-ICAP	Yes	Yes	Yes	N/A	Yes	SWAP	No change (in all environment)	
GBP-WMBA-RONIA-COMPOUND	Yes	Yes	Yes	N/A	No	WMBA-RONIA-COMPOUND	No change (in all environment)	
GBP-WMBA-SONIA-COMPOUND	Yes	Yes	Yes	N/A	Yes	SONA	No change (in all environment)	
GRD-ATHIBOR-ATHIBOR	Yes	Yes	Yes	N/A	No	ATHIBOR-ATHIBOR	No change (in all environment)	
GRD-ATHIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	ATHIBOR-Reference Banks	No change (in all environment)	
GRD-ATHIBOR-Telerate	Yes	Yes	Yes	N/A	No	ATHIBOR-Telerate	No change (in all environment)	
GRD-ATHIMID-Reference Banks	Yes	Yes	Yes	N/A	No	ATHIMID-Reference Banks	No change (in all environment)	
GRD-ATHIMID-Reuters	Yes	Yes	Yes	N/A	No	ATHIMID-Reuters	No change (in all environment)	
HKD-HIBOR	Yes	No	Yes	HKIO	Yes	HKIO	New FRO (already in QA)	
HKD-HIBOR-HIBOR=	Yes	Yes	Yes	HKIO	No	HIBOR-HIBOR	No change (in all environment)	Prod vs FPML 3.0 mismatched
HKD-HIBOR-HIBOR-Bloomberg	Yes	Yes	Yes	HKIO	No	HIBOR-HIBOR-Bloomberg	No change (in all environment)	Prod vs FPML 3.0 mismatched
HKD-HIBOR-HKAB	Yes	Yes	Yes	HKIO	No	HIBOR-HKAB	No change (in all environment)	Prod vs FPML 3.0 mismatched
HKD-HIBOR-HKAB-Bloomberg	Yes	Yes	Yes	HKIO	No	HIBOR-HKAB-Bloomberg	No change (in all environment)	Prod vs FPML 3.0 mismatched

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
HKD-HIBOR-ISDC	Yes	Yes	Yes	HKIO	No	HIBOR-ISDC	No change (in all environment)	Prod vs FPML 3.0 mismatched
HKD-HIBOR-Reference Banks	Yes	Yes	Yes	HKIO	No	HIBOR-Reference Banks	No change (in all environment)	Prod vs FPML 3.0 mismatched
HKD-HONIA	Yes	No	Yes	N/A	No	HONIA	New FRO (already in QA)	
HKD-HONIA-OIS Compound	Yes	No	Yes	N/A	No	HONIA-OIS Compound	New FRO (already in QA)	
HKD-HONIX-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	HONIX-OIS-COMPOUND	No change (in all environment)	
HKD-ISDA-Swap Rate-11:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-ISDA-Swap Rate-4:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
HUF-BUBOR	Yes	No	Yes	BUBO	Yes	BUBO	New FRO (already in QA)	
HUF-BUBOR-Reference Banks	Yes	Yes	Yes	BUBO	Yes	BUBO	No change (in all environment)	
HUF-BUBOR-Reuters	Yes	Yes	Yes	BUBO	Yes	BUBO	No change (in all environment)	
HUF-HUFONIA	Yes	No	Yes	N/A	No	HUFONIA	New FRO (already in QA)	
IDR-IDMA-Bloomberg	Yes	Yes	Yes	N/A	No	IDMA-Bloomberg	No change (in all environment)	
IDR-IDRFIX	Yes	Yes	Yes	N/A	No	IDRFIX	No change (in all environment)	
IDR-INDONIA	Yes	No	Yes	N/A	No	INDONIA	Provisional (to be excluded)	
IDR-JIBOR	Yes	No	Yes	N/A	No	JIBOR	New FRO (already in QA)	
IDR-JIBOR-Reuters	Yes	Yes	Yes	N/A	No	JIBOR-Reuters	No change (in all environment)	
IDR-SBI-Reuters	Yes	Yes	Yes	N/A	No	SBI-Reuters	No change (in all environment)	
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	No	No	Yes	SWAP			To be added to QA (Notified)	ISO Code from FPML 3.0

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
IDR-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
IDR-SOR-Reference Banks	Yes	Yes	Yes	N/A	No	SOR-Reference Banks	No change (in all environment)	
IDR-SOR-Reuters	Yes	Yes	Yes	N/A	No	SOR-Reuters	No change (in all environment)	
IDR-SOR-Telerate	Yes	Yes	Yes	N/A	No	SOR-Telerate	No change (in all environment)	
ILS-TELBOR	Yes	No	Yes	TLBO	Yes	TLBO	New FRO (already in QA)	
ILS-TELBOR01-Reuters	Yes	Yes	Yes	TLBO	Yes	TLBO	No change (in all environment)	
ILS-TELBOR-Reference Banks	Yes	Yes	Yes	TLBO	Yes	TLBO	No change (in all environment)	
INR-BMK	Yes	Yes	Yes	N/A	No	BMK	No change (in all environment)	
INR-CMT	Yes	Yes	Yes	N/A	No	CMT	No change (in all environment)	
INR-FBIL-MIBOR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	FBIL-MIBOR-OIS-COMPOUND	No change (in all environment)	
INR-INBMK-REUTERS	Yes	Yes	Yes	N/A	No	INBMK-REUTERS	No change (in all environment)	
INR-MIBOR OIS	Yes	No	Yes	N/A	No	MIBOR OIS	New FRO (already in QA)	
INR-MIBOR-OIS Compound	Yes	No	Yes	N/A	No	MIBOR-OIS Compound	New FRO (already in QA)	
INR-MIBOR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	MIBOR-OIS-COMPOUND	No change (in all environment)	
INR-MIFOR	Yes	Yes	Yes	N/A	No	MIFOR	No change (in all environment)	
INR-MIOIS	Yes	Yes	Yes	N/A	No	MIOIS	No change (in all environment)	
INR-MITOR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	MITOR-OIS-COMPOUND	No change (in all environment)	
INR-Reference Banks	Yes	Yes	Yes	N/A	No	Reference Banks	No change (in all environment)	
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
INR-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
ISK-REIBOR	Yes	No	Yes	N/A	No	REIBOR	New FRO (already in QA)	
ISK-REIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	REIBOR-Reference Banks	No change (in all environment)	
ISK-REIBOR-Reuters	Yes	Yes	Yes	N/A	No	REIBOR-Reuters	No change (in all environment)	
JPY-Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
JPY-Annual Swap Rate-3:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
JPY-BBSF-Bloomberg-10:00	Yes	Yes	Yes	N/A	No	BBSF-Bloomberg-10:00	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
JPY-BBSF-Bloomberg-15:00	Yes	Yes	Yes	N/A	No	BBSF-Bloomberg-15:00	No change (in all environment)	
JPY-Euroyen TIBOR	Yes	No	Yes	TIBO	Yes	TIBO	New FRO (already in QA)	
JPY-ISDA-Swap Rate-10:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
JPY-ISDA-Swap Rate-15:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
JPY-LIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
JPY-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
JPY-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
JPY-LIBOR-FRASET	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
JPY-LIBOR-ISDA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
JPY-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
JPY-LIBOR TSR-10:00	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
JPY-LIBOR TSR-15:00	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
JPY-LTPR MHBK	Yes	No	Yes	N/A	No	LTPR MHBK	New FRO (already in QA)	
JPY-LTPR-MHCB	Yes	Yes	Yes	N/A	No	LTPR-MHCB	No change (in all environment)	
JPY-LTPR-TBC	Yes	Yes	Yes	N/A	No	LTPR-TBC	No change (in all environment)	
JPY-MUTANCALL-TONAR	Yes	Yes	Yes	N/A	No	MUTANCALL-TONAR	No change (in all environment)	
JPY-OIS-11:00-ICAP	Yes	Yes	Yes	N/A	No	OIS-11:00-ICAP	No change (in all environment)	
JPY-OIS-11:00-TRADITION	Yes	Yes	Yes	N/A	No	OIS-11:00-TRADITION	No change (in all environment)	
JPY-OIS-3:00-TRADITION	Yes	Yes	Yes	N/A	No	OIS-3:00-TRADITION	No change (in all environment)	
JPY-Quoting Banks-LIBOR	Yes	Yes	Yes	LIBO	No	Quoting Banks-LIBOR	No change (in all environment)	Prod vs FPML 3.0 mismatched
JPY-STPR-Quoting Banks	Yes	Yes	Yes	N/A	No	STPR-Quoting Banks	No change (in all environment)	
JPY-TIBOR	Yes	No	Yes	TIBO	Yes	TIBO	New FRO (already in QA)	
JPY-TIBOR-17096	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-17097	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-DTIBOR01	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-TIBM	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-TIBM (10 Banks)	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-TIBM (5 Banks)	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
JPY-TIBOR-TIBM (All Banks)	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-TIBM (All Banks)-Bloomberg	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-TIBM-Reference Banks	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TIBOR-ZTIBOR	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
JPY-TONA	Yes	No	Yes	N/A	No	TONA	New FRO (already in QA)	Not an ISO Code (25-char)
JPY-TONA Average 180D	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated
JPY-TONA Average 30D	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated
JPY-TONA Average 90D	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated
JPY-TONA Compounded Index	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated
JPY-TONA-OIS Compound	Yes	No	Yes	N/A	No	TONA-OIS Compound	New FRO (already in QA)	
JPY-TONA-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	TONA-OIS-COMPOUND	No change (in all environment)	
JPY-TSR-Reference Banks	Yes	Yes	Yes	N/A	No	TSR-Reference Banks	No change (in all environment)	
JPY-TSR-Reuters-10:00	Yes	Yes	Yes	N/A	No	TSR-Reuters-10:00	No change (in all environment)	
JPY-TSR-Reuters-15:00	Yes	Yes	Yes	N/A	No	TSR-Reuters-15:00	No change (in all environment)	
JPY-TSR-Telerate-10:00	Yes	Yes	Yes	N/A	No	TSR-Telerate-10:00	No change (in all environment)	
JPY-TSR-Telerate-15:00	Yes	Yes	Yes	N/A	No	TSR-Telerate-15:00	No change (in all environment)	
JPY USD-Basis Swaps-11:00-ICAP	Yes	Yes	Yes	N/A	Yes	SWAP	No change (in all environment)	
KRW-Bond-3222	Yes	Yes	Yes	N/A	No	Bond-3222	No change (in all environment)	
KRW-CD-3220	Yes	Yes	Yes	N/A	No	CD-3220	No change (in all environment)	
KRW-CD 91D	Yes	No	Yes	N/A	No	CD 91D	New FRO (already in QA)	
KRW-CD-KSDA-Bloomberg	Yes	Yes	Yes	N/A	No	CD-KSDA-Bloomberg	No change (in all environment)	
KRW-Quarterly Annual Swap Rate-3:30-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
MXN-Cetes	Yes	No	Yes	N/A	No	Cetes	Provisional (to be excluded)	
MXN-TIIE	Yes	No	Yes	N/A	No	TIIE	New FRO (already in QA)	Not an ISO Code (25-char)
MXN-TIIE-Banxico	Yes	Yes	Yes	N/A	No	TIIE-Banxico	No change (in all environment)	
MXN-TIIE-Banxico-Bloomberg	Yes	Yes	Yes	N/A	No	TIIE-Banxico-Bloomberg	No change (in all environment)	
MXN-TIIE-Banxico-Reference Banks	Yes	Yes	Yes	N/A	No	TIIE-Banxico-Reference Ba	No change (in all environment)	
MXN-TIIE-Reference Banks	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
MYR-KLIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
MYR-KLIBOR-BNM	Yes	Yes	Yes	LIBO	No	KLIBOR-BNM	No change (in all environment)	Prod vs FPML 3.0 mismatched
MYR-KLIBOR-Reference Banks	Yes	Yes	Yes	LIBO	No	KLIBOR-Reference Banks	No change (in all environment)	Prod vs FPML 3.0 mismatched
MYR-Quarterly Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
NOK-NIBOR	Yes	No	Yes	NIBO	Yes	NIBO	New FRO (already in QA)	
NOK-NIBOR-NIBR	Yes	Yes	Yes	NIBO	Yes	NIBO	No change (in all environment)	
NOK-NIBOR-NIBR-Bloomberg	Yes	No	Yes	NIBO	Yes	NIBO	New FRO (already in QA)	
NOK-NIBOR-NIBR-Reference Banks	Yes	Yes	Yes	NIBO	Yes	NIBO	No change (in all environment)	
NOK-NIBOR-OIBOR	Yes	Yes	Yes	NIBO	Yes	NIBO	No change (in all environment)	
NOK-NIBOR-Reference Banks	Yes	Yes	Yes	NIBO	Yes	NIBO	No change (in all environment)	
NOK-NOWA	Yes	No	Yes	N/A	No	NOWA	New FRO (already in QA)	Not an ISO Code (25-char)
NOK-NOWA-OIS Compound	Yes	No	Yes	N/A	No	NOWA-OIS Compound	New FRO (already in QA)	
NZD-BBR-BID	Yes	Yes	Yes	N/A	No	BBR-BID	No change (in all environment)	
NZD-BBR-FRA	Yes	Yes	Yes	N/A	No	BBR-FRA	No change (in all environment)	
NZD-BBR-ISDC	Yes	Yes	Yes	N/A	No	BBR-ISDC	No change (in all environment)	
NZD-BBR-Reference Banks	Yes	Yes	Yes	N/A	No	BBR-Reference Banks	No change (in all environment)	
NZD-BBR-Telerate	Yes	Yes	Yes	N/A	No	BBR-Telerate	No change (in all environment)	
NZD-BKBM Bid	Yes	No	Yes	N/A	No	BKBM Bid	New FRO (already in QA)	
NZD-BKBM FRA	Yes	No	Yes	N/A	No	BKBM FRA	New FRO (already in QA)	
NZD-BKBM FRA Swap Rate ICAP	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
NZD-NZIONA	Yes	No	Yes	N/A	No	NZIONA	New FRO (already in QA)	
NZD-NZIONA-OIS Compound	Yes	No	Yes	N/A	No	NZIONA-OIS Compound	New FRO (already in QA)	
NZD-NZIONA-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	NZIONA-OIS-COMPOUND	No change (in all environment)	
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
NZD-Swap Rate-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
NZD-Swap Rate-ICAP-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
PHP-PHIREF	Yes	No	Yes	N/A	No	PHIREF	New FRO (already in QA)	
PHP-PHIREF-BAP	Yes	Yes	Yes	N/A	No	PHIREF-BAP	No change (in all environment)	
PHP-PHIREF-Bloomberg	Yes	Yes	Yes	N/A	No	PHIREF-Bloomberg	No change (in all environment)	
PHP-PHIREF-Reference Banks	Yes	Yes	Yes	N/A	No	PHIREF-Reference Banks	No change (in all environment)	
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
PHP-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
PLN-POLONIA	Yes	No	Yes	N/A	No	POLONIA	New FRO (already in QA)	
PLN-POLONIA-OIS Compound	Yes	No	Yes	N/A	No	POLONIA-OIS Compound	New FRO (already in QA)	
PLN-POLONIA-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	POLONIA-OIS-COMPOUND	No change (in all environment)	
PLN-WIBID	Yes	No	Yes	N/A	No	WIBID	New FRO (already in QA)	
PLN-WIBOR	Yes	No	Yes	WIBO	Yes	WIBO	New FRO (already in QA)	
PLN-WIBOR-Reference Banks	Yes	Yes	Yes	WIBO	Yes	WIBO	No change (in all environment)	
PLN-WIBOR-WIBO	Yes	Yes	Yes	WIBO	Yes	WIBO	No change (in all environment)	
PLZ-WIBOR-Reference Banks	Yes	Yes	Yes	WIBO	Yes	WIBO	No change (in all environment)	
PLZ-WIBOR-WIBO	Yes	Yes	Yes	WIBO	Yes	WIBO	No change (in all environment)	
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	FUNDS RATE-FRANCE-OIS-COM	No change (in all environment)	
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	FUNDS RATE-GERMANY-OIS-CO	No change (in all environment)	
REPOFUNDS RATE-ITALY-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	FUNDS RATE-ITALY-OIS-COMP	No change (in all environment)	
RON-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RON-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RON-RBOR-Reuters	Yes	Yes	Yes	N/A	No	RBOR-Reuters	No change (in all environment)	
RON-ROBID	Yes	No	Yes	N/A	No	ROBID	New FRO (already in QA)	
RON-ROBOR	Yes	No	Yes	N/A	No	ROBOR	New FRO (already in QA)	
RUB-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RUB-Annual Swap Rate-12:45-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RUB-Annual Swap Rate-4:15-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RUB-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
RUB-Annual Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
RUB-Key Rate CBRF	Yes	No	Yes	N/A	No	Key Rate CBRF	New FRO (already in QA)	
RUB-MosPrime	Yes	No	Yes	N/A	Yes	MOSP	New FRO (already in QA)	ISO Code not required
RUB-MOSPRIME-NFEA	Yes	Yes	Yes	MOSP	Yes	MOSP	No change (in all environment)	
RUB-MOSPRIME-Reference Banks	Yes	Yes	Yes	MOSP	Yes	MOSP	No change (in all environment)	
RUB-RUONIA	Yes	No	Yes	N/A	No	RUONIA	New FRO (already in QA)	
RUB-RUONIA-OIS Compound	Yes	No	Yes	N/A	No	RUONIA-OIS Compound	New FRO (already in QA)	
RUB-RUONIA-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	RUONIA-OIS-COMPOUND	No change (in all environment)	
SAR-SAIBOR	Yes	No	Yes	N/A	No	SAIBOR	New FRO (already in QA)	
SAR-SRIOR-Reference Banks	Yes	Yes	Yes	N/A	No	SRIOR-Reference Banks	No change (in all environment)	
SAR-SRIOR-SUAA	Yes	Yes	Yes	N/A	No	SRIOR-SUAA	No change (in all environment)	
SEK-Annual Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SEK-Annual Swap Rate-SESWFI	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SEK-SIOR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	SIOR-OIS-COMPOUND	No change (in all environment)	
SEK-STIBOR	Yes	No	Yes	STBO	Yes	STBO	New FRO (already in QA)	
SEK-STIBOR-Bloomberg	Yes	Yes	Yes	STBO	Yes	STBO	No change (in all environment)	
SEK-STIBOR-OIS Compound	Yes	No	Yes	STBO	Yes	STBO	New FRO (already in QA)	
SEK-STIBOR-Reference Banks	Yes	Yes	Yes	STBO	Yes	STBO	No change (in all environment)	
SEK-STIBOR-SIDE	Yes	Yes	Yes	STBO	Yes	STBO	No change (in all environment)	
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
SGD-SIBOR	Yes	No	Yes	N/A	No	SIBOR	New FRO (already in QA)	
SGD-SIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	SIBOR-Reference Banks	No change (in all environment)	
SGD-SIBOR-Reuters	Yes	Yes	Yes	N/A	No	SIBOR-Reuters	No change (in all environment)	
SGD-SIBOR-Telerate	Yes	Yes	Yes	N/A	No	SIBOR-Telerate	No change (in all environment)	
SGD-SONAR-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	SONAR-OIS-COMPOUND	No change (in all environment)	
SGD-SONAR-OIS-VWAP-COMPOUND	Yes	Yes	Yes	N/A	No	SONAR-OIS-VWAP-COMPOUND	No change (in all environment)	
SGD-SOR	Yes	No	Yes	N/A	No	SOR	New FRO (already in QA)	
SGD-SORA	Yes	No	Yes	N/A	No	SORA	New FRO (already in QA)	Not an ISO Code (25-char)
SGD-SORA-COMPOUND	Yes	Yes	Yes	N/A	No	SORA-COMPOUND	No change (in all environment)	
SGD-SORA-OIS Compound	Yes	No	Yes	N/A	No	SORA-OIS Compound	New FRO (already in QA)	
SGD-SOR-Reference Banks	Yes	Yes	Yes	N/A	No	SOR-Reference Banks	No change (in all environment)	
SGD-SOR-Reuters	Yes	Yes	Yes	N/A	No	SOR-Reuters	No change (in all environment)	
SGD-SOR-Telerate	Yes	Yes	Yes	N/A	No	SOR-Telerate	No change (in all environment)	
SGD-SOR-VWAP	Yes	Yes	Yes	N/A	No	SOR-VWAP	No change (in all environment)	
SGD-SOR-VWAP-Reference Banks	Yes	Yes	Yes	N/A	No	SOR-VWAP-Reference Banks	No change (in all environment)	
SKK-BRIBOR-Bloomberg	Yes	Yes	Yes	N/A	No	BRIBOR-Bloomberg	No change (in all environment)	
SKK-BRIBOR-BRBO	Yes	Yes	Yes	N/A	No	BRIBOR-BRBO	No change (in all environment)	
SKK-BRIBOR-NBSK07	Yes	Yes	Yes	N/A	No	BRIBOR-NBSK07	No change (in all environment)	
SKK-BRIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	BRIBOR-Reference Banks	No change (in all environment)	
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
THB-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
THB-SOR-Reference Banks	Yes	Yes	Yes	N/A	No	SOR-Reference Banks	No change (in all environment)	
THB-SOR-Reuters	Yes	Yes	Yes	N/A	No	SOR-Reuters	No change (in all environment)	
THB-SOR-Telerate	Yes	Yes	Yes	N/A	No	SOR-Telerate	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
THB-THBFIX	Yes	No	Yes	N/A	No	THBFIX	New FRO (already in QA)	
THB-THBFIX-Reference Banks	Yes	Yes	Yes	N/A	No	THBFIX-Reference Banks	No change (in all environment)	
THB-THBFIX-Reuters	Yes	Yes	Yes	N/A	No	THBFIX-Reuters	No change (in all environment)	
THB-THOR	Yes	No	Yes	N/A	No	THOR	New FRO (already in QA)	Not an ISO Code (25-char)
THB-THOR-COMPOUND	Yes	Yes	Yes	N/A	No	THOR-COMPOUND	No change (in all environment)	
THB-THOR-OIS Compound	Yes	No	Yes	N/A	No	THOR-OIS Compound	New FRO (already in QA)	
TRY Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TRY-Annual Swap Rate-11:15-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TRY-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TRY-TLREF-OIS Compound	Yes	No	Yes	N/A	No	TLREF-OIS Compound	New FRO (already in QA)	
TRY-TLREF-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	TLREF-OIS-COMPOUND	No change (in all environment)	
TRY-TRLIBOR	Yes	No	Yes	LIBO	No	TRY-TRLIBOR	New FRO (already in QA)	Use FPML ISO Code
TRY-TRYIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	TRYIBOR-Reference Banks	No change (in all environment)	
TRY-TRYIBOR-Reuters	Yes	Yes	Yes	N/A	No	TRYIBOR-Reuters	No change (in all environment)	
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TWD-Quarterly-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
TWD-Reference Dealers	Yes	Yes	Yes	N/A	No	Reference Dealers	No change (in all environment)	
TWD-Reuters-6165	Yes	Yes	Yes	N/A	No	Reuters-6165	No change (in all environment)	
TWD-TAIBIR01	Yes	Yes	Yes	N/A	No	TAIBIR01	No change (in all environment)	
TWD-TAIBIR02	Yes	Yes	Yes	N/A	No	TAIBIR02	No change (in all environment)	
TWD-TAIBOR	Yes	No	Yes	N/A	No	TAIBOR	New FRO (already in QA)	
TWD-TAIBOR-Bloomberg	Yes	Yes	Yes	N/A	No	TAIBOR-Bloomberg	No change (in all environment)	
TWD-TAIBOR-Reuters	Yes	Yes	Yes	N/A	No	TAIBOR-Reuters	No change (in all environment)	
TWD-Telerate-6165	Yes	Yes	Yes	N/A	No	Telerate-6165	No change (in all environment)	
TWD-TWCPBA	Yes	Yes	Yes	N/A	No	TWCPBA	No change (in all environment)	
UK Base Rate	Yes	Yes	Yes	N/A	No	UK Base Rate	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
USD-3M LIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-6M LIBOR SWAP-CME vs LCH-ICAP	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-AMERIBOR	Yes	No	Yes	N/A	No	AMERIBOR	New FRO (already in QA)	
USD-AMERIBOR Average 30D	Yes	No	Yes	N/A	No	AMERIBOR Average 30D	New FRO (already in QA)	
USD-AMERIBOR Average 90D	Yes	No	Yes	N/A	No	AMERIBOR Average 90D	New FRO (already in QA)	
USD-AMERIBOR Term	Yes	No	Yes	N/A	No	AMERIBOR Term	New FRO (already in QA)	
USD-AMERIBOR Term Structure	No	No	Yes	N/A			To be added to QA (Notified)	25-char code truncated
USD-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-Annual Swap Rate-11:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-Annual Swap Rate-4:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-BA-H.15	Yes	Yes	Yes	N/A	No	BA-H.15	No change (in all environment)	
USD-BA-Reference Dealers	Yes	Yes	Yes	N/A	No	BA-Reference Dealers	No change (in all environment)	
USD-BMA Municipal Swap Index	Yes	Yes	Yes	MAAA	Yes	MAAA	No change (in all environment)	
USD-BSBY	Yes	No	Yes	N/A	No	BSBY	New FRO (already in QA)	Not an ISO Code (25-char)
USD-CD-H.15	Yes	Yes	Yes	N/A	No	CD-H.15	No change (in all environment)	
USD-CD-Reference Dealers	Yes	Yes	Yes	N/A	No	CD-Reference Dealers	No change (in all environment)	
USD-CMS-Reference Banks	Yes	Yes	Yes	N/A	No	CMS-Reference Banks	No change (in all environment)	
USD-CMS-Reference Banks-ICAP SwapPX	Yes	Yes	Yes	N/A	No	CMS-Reference Banks-ICAP	No change (in all environment)	
USD-CMS-Reuters	Yes	Yes	Yes	N/A	No	CMS-Reuters	No change (in all environment)	
USD-CMS-Telerate	Yes	Yes	Yes	N/A	No	CMS-Telerate	No change (in all environment)	
USD-CMT	Yes	No	Yes	N/A	No	CMT	New FRO (already in QA)	
USD-CMT Average 1W	Yes	No	Yes	N/A	No	CMT Average 1W	New FRO (already in QA)	
USD-CMT-T7051	Yes	Yes	Yes	N/A	No	CMT-T7051	No change (in all environment)	
USD-CMT-T7052	Yes	Yes	Yes	N/A	No	CMT-T7052	No change (in all environment)	
USD-COF11-FHLBSF	Yes	Yes	Yes	N/A	No	COF11-FHLBSF	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
USD-COF11-Reuters	Yes	Yes	Yes	N/A	No	COF11-Reuters	No change (in all environment)	
USD-COF11-Telerate	Yes	Yes	Yes	N/A	No	COF11-Telerate	No change (in all environment)	
USD-COFI	Yes	No	Yes	N/A	No	COFI	New FRO (already in QA)	Not an ISO Code (25-char)
USD-CP-H.15	Yes	Yes	Yes	N/A	No	CP-H.15	No change (in all environment)	
USD-CP-Money Market Yield	Yes	No	Yes	N/A	No	CP-Money Market Yield	New FRO (already in QA)	
USD-CP-Reference Dealers	Yes	Yes	Yes	N/A	No	CP-Reference Dealers	No change (in all environment)	
USD-Federal Funds	Yes	No	Yes	N/A	Yes	EFFR	New FRO (already in QA)	ISO Code not required
USD-Federal Funds-H.15	Yes	Yes	Yes	EFFR	No	Federal Funds-H.15	No change (in all environment)	Prod vs FPML 3.0 mismatched
USD-Federal Funds-H.15-Bloomberg	Yes	Yes	Yes	EFFR	No	Federal Funds-H.15-Bloomb	No change (in all environment)	Prod vs FPML 3.0 mismatched
USD-Federal Funds-H.15-OIS-COMPOUND	Yes	Yes	Yes	N/A	No	Federal Funds-H.15-OIS-CO	No change (in all environment)	
USD-Federal Funds-OIS Compound	Yes	No	Yes	N/A	No	Federal Funds-OIS Compoun	New FRO (already in QA)	
USD-Federal Funds-Reference Dealers	Yes	Yes	Yes	N/A	No	Federal Funds-Reference D	No change (in all environment)	
USD-FFCB-DISCO	Yes	Yes	Yes	N/A	No	FFCB-DISCO	No change (in all environment)	
USD-ISDAFIX3-Swap Rate	Yes	Yes	Yes	ISDA	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
USD-ISDAFIX3-Swap Rate-3:00	Yes	Yes	Yes	ISDA	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
USD-ISDA-Swap Rate	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-ISDA-Swap Rate-3:00	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-LIBOR	Yes	No	Yes	LIBO	Yes	LIBO	New FRO (already in QA)	
USD-LIBOR-BBA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-LIBOR-BBA-Bloomberg	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-LIBOR ICE Swap Rate-11:00	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
USD-LIBOR ICE Swap Rate-15:00	Yes	No	Yes	SWAP	Yes	SWAP	New FRO (already in QA)	
USD-LIBOR-ISDA	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-LIBOR-LIBO	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-LIBOR-Reference Banks	Yes	Yes	Yes	LIBO	Yes	LIBO	No change (in all environment)	
USD-Municipal Swap Index	Yes	No	Yes	MAAA	Yes	MAAA	New FRO (already in QA)	
USD-Municipal Swap Libor Ratio-11:00-ICAP	Yes	Yes	Yes	MAAA	Yes	SWAP	No change (in all environment)	Prod vs FPML 3.0 mismatched
USD-Municipal Swap Rate-11:00-ICAP	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
USD-OIS-11:00-BGCANTOR	Yes	Yes	Yes	N/A	No	OIS-11:00-BGCANTOR	No change (in all environment)	
USD-OIS-11:00-LON-ICAP	Yes	Yes	Yes	N/A	No	OIS-11:00-LON-ICAP	No change (in all environment)	
USD-OIS-11:00-NY-ICAP	Yes	Yes	Yes	N/A	No	OIS-11:00-NY-ICAP	No change (in all environment)	
USD-OIS-11:00-TRADITION	Yes	Yes	Yes	N/A	No	OIS-11:00-TRADITION	No change (in all environment)	
USD-OIS-3:00-BGCANTOR	Yes	Yes	Yes	N/A	No	OIS-3:00-BGCANTOR	No change (in all environment)	
USD-OIS-3:00-NY-ICAP	Yes	Yes	Yes	N/A	No	OIS-3:00-NY-ICAP	No change (in all environment)	
USD-OIS-4:00-TRADITION	Yes	Yes	Yes	N/A	No	OIS-4:00-TRADITION	No change (in all environment)	
USD-Overnight Bank Funding Rate	Yes	Yes	Yes	N/A	No	Overnight Bank Funding Ra	No change (in all environment)	
USD-Prime	Yes	No	Yes	N/A	No	Prime	New FRO (already in QA)	
USD-Prime-H.15	Yes	Yes	Yes	N/A	No	Prime-H.15	No change (in all environment)	
USD-Prime-Reference Banks	Yes	Yes	Yes	N/A	No	Prime-Reference Banks	No change (in all environment)	
USD-S&P Index-High Grade	Yes	Yes	Yes	N/A	No	S&P Index-High Grade	No change (in all environment)	
USD-SandP Index High Grade	Yes	No	Yes	N/A	No	SandP Index High Grade	New FRO (already in QA)	
USD-SIBOR-Reference Banks	Yes	Yes	Yes	N/A	No	SIBOR-Reference Banks	No change (in all environment)	
USD-SIBOR-SIBO	Yes	Yes	Yes	N/A	No	SIBOR-SIBO	No change (in all environment)	
USD-SIFMA Municipal Swap Index	Yes	Yes	Yes	MAAA	Yes	MAAA	No change (in all environment)	
USD-SOFR	Yes	No	Yes	SOFR	Yes	SOFR	New FRO (already in QA)	
USD-SOFR Average 180D	Yes	No	Yes	SOFR	Yes	SOFR	New FRO (already in QA)	
USD-SOFR Average 30D	Yes	No	Yes	SOFR	Yes	SOFR	New FRO (already in QA)	
USD-SOFR Average 90D	Yes	No	Yes	SOFR	Yes	SOFR	New FRO (already in QA)	
USD-SOFR-COMPOUND	Yes	Yes	Yes	N/A	Yes	SOFR	No change (in all environment)	
USD-SOFR Compounded Index	Yes	No	Yes	N/A	Yes	SOFR	New FRO (already in QA)	ISO Code not required
USD-SOFR ICE Swap Rate	Yes	No	Yes	SWAP	Yes	SWAP	Provisional (to be excluded)	
USD-SOFR-OIS Compound	Yes	No	Yes	N/A	No	SOFR-OIS Compound	New FRO (already in QA)	
USD Swap Rate-BCMP1	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
USD-TBILL-H.15	Yes	Yes	Yes	N/A	No	TBILL-H.15	No change (in all environment)	
USD-TBILL-H.15-Bloomberg	Yes	Yes	Yes	N/A	No	TBILL-H.15-Bloomberg	No change (in all environment)	
USD-TBILL-Secondary Market	Yes	Yes	Yes	N/A	No	TBILL-Secondary Market	No change (in all environment)	

Reference Rate / Underlying Instrument Index	Current QA	Current DSB	ISDA 2021 File	ISDA 2021 ISO Code	QA ISO Code	Current QA ISO Code	FRO Comment	ISO Code Comment
USD-TBILL Secondary Market-Bond Equivalent Yield	Yes	No	Yes	N/A	No	TBILL Secondary Market-Bo	New FRO (already in QA)	
USD-TIBOR-ISDC	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
USD-TIBOR-Reference Banks	Yes	Yes	Yes	TIBO	Yes	TIBO	No change (in all environment)	
USD-Treasury-19901-3:00-ICAP	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD Treasury Rate-BCMP1	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD-Treasury Rate-ICAP BrokerTec	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD-Treasury Rate-SwapMarker100	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD-Treasury Rate-SwapMarker99	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD-Treasury Rate-T19901	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
USD-Treasury Rate-T500	Yes	Yes	Yes	TREA	Yes	TREA	No change (in all environment)	
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
VND-Semi-Annual Swap Rate-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
ZAR-DEPOSIT-Reference Banks	Yes	Yes	Yes	N/A	No	DEPOSIT-Reference Banks	No change (in all environment)	
ZAR-DEPOSIT-SAFEX	Yes	Yes	Yes	N/A	No	DEPOSIT-SAFEX	No change (in all environment)	
ZAR-JIBAR	Yes	No	Yes	JIBA	Yes	JIBA	New FRO (already in QA)	
ZAR-JIBAR-Reference Banks	Yes	Yes	Yes	JIBA	Yes	JIBA	No change (in all environment)	
ZAR-JIBAR-SAFEX	Yes	Yes	Yes	JIBA	Yes	JIBA	No change (in all environment)	
ZAR-Prime Average	Yes	No	Yes	N/A	No	Prime Average	New FRO (already in QA)	
ZAR-PRIME-AVERAGE	Yes	Yes	Yes	N/A	No	PRIME-AVERAGE	No change (in all environment)	
ZAR-PRIME-AVERAGE-Reference Banks	Yes	Yes	Yes	N/A	No	PRIME-AVERAGE-Reference B	No change (in all environment)	
ZAR-Quarterly Swap Rate-1:00-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
ZAR-Quarterly Swap Rate-5:30-TRADITION	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	Yes	Yes	Yes	SWAP	Yes	SWAP	No change (in all environment)	

Legend:

1. **Reference Rate / Underlying Instrument Index** : the name of the FRO
2. **Current QA** : whether it is currently in the QA codeset(s)
3. **Current DSB** : whether it is currently in the Production codeset(s)

4. **ISDA 2021 File** : whether it is included in floating-rate-index-3-0 (in Coding-Scheme Catalog-2-0-working-draft)
5. **ISDA 2021 ISO Code** : The ISO code included against the FRO in floating-rate-index-3-0 (in Coding-Scheme Catalog-2-0-working-draft)
6. **QA ISO Code** : Whether the mapped code is included against the FRO in the QA codeset(s) is ISO 20022
7. **Current QA ISO Code** : The current mapped code held against the FRO in the QA codeset(s)
8. **FRO Comment** : Analysis assessment of the FRO.
9. **ISO Code Comment** : Analysis assessment of the ISO mapping.

Appendix 2 : 144 New FROs

The table below shows the general assessment of ISDA 2021 FRO Definitions based on the Coding-Scheme Catalog-2-0-working-draft/floating-rate-index-3-0.xml that was received from the DSB Technical Team dated 16th August 2021.

- Currently in DSB Production environment, no change required: **433**
- Currently in DSB QA environment, to be added to DSB Production: **129**
- New FROS, to be added to DSB QA and DSB Production: **15**
- Total new FROs to be added to DSB Production: **144**

However, following a review of the FpML Working Draft, some changes are required to be made to a number of the 129 entries that are currently in the QA environment:

- Currently in DSB QA environment, ISO 20022 Code to be updated: **8**
- Currently in DSB QA environment, to be removed (not added to DSB Production): **3**

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
AED-EBOR-Reuters	AED-EBOR-Reuters	AED-EBOR-Reuters	EBOR-Reuters		
AED-EIBOR	AED-EIBOR	-	EIBOR		Yes
AUD-AONIA	AUD-AONIA	-	AONIA		Yes
AUD-AONIA-OIS Compound	AUD-AONIA-OIS Compound	-	AONIA-OIS Compound		Yes
AUD-AONIA-OIS-COMPOUND	AUD-AONIA-OIS-COMPOUND	AUD-AONIA-OIS-COMPOUND	AONIA-OIS-COMPOUND		
AUD-AONIA-OIS-COMPOUND-SwapMarker	AUD-AONIA-OIS-COMPOUND-SwapMarker	AUD-AONIA-OIS-COMPOUND-SwapMarker	AONIA-OIS-COMPOUND-SwapMa		
AUD-BBR-AUBBSW	AUD-BBR-AUBBSW	AUD-BBR-AUBBSW	BBR-AUBBSW		
AUD-BBR-BBSW	AUD-BBR-BBSW	AUD-BBR-BBSW	BBSW		
AUD-BBR-BBSW-Bloomberg	AUD-BBR-BBSW-Bloomberg	AUD-BBR-BBSW-Bloomberg	BBSW		
AUD-BBR-BBSY (BID)	AUD-BBR-BBSY (BID)	AUD-BBR-BBSY (BID)	BBR-BBSY (BID)		
AUD-BBR-ISDC	AUD-BBR-ISDC	AUD-BBR-ISDC	BBR-ISDC		
AUD-BBSW	AUD-BBSW	-	BBSW		Yes
AUD-BBSW Quarterly Swap Rate ICAP	AUD-BBSW Quarterly Swap Rate ICAP	-	SWAP		Yes
AUD-BBSW Semi Annual Swap Rate ICAP	AUD-BBSW Semi Annual Swap Rate ICAP	-	SWAP		Yes

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
AUD-BBSY Bid	AUD-BBSY Bid	-	BBSY Bid		Yes
AUD-LIBOR-BBA	AUD-LIBOR-BBA	AUD-LIBOR-BBA	LIBO		
AUD-LIBOR-BBA-Bloomberg	AUD-LIBOR-BBA-Bloomberg	AUD-LIBOR-BBA-Bloomberg	LIBO		
AUD-LIBOR-Reference Banks	AUD-LIBOR-Reference Banks	AUD-LIBOR-Reference Banks	LIBO		
AUD-Quarterly Swap Rate-ICAP	AUD-Quarterly Swap Rate-ICAP	AUD-Quarterly Swap Rate-ICAP	SWAP		
AUD-Quarterly Swap Rate-ICAP-Reference Banks	AUD-Quarterly Swap Rate-ICAP-Reference Banks	AUD-Quarterly Swap Rate-ICAP-Reference Banks	SWAP		
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP		
AUD-Semi-annual Swap Rate-ICAP	AUD-Semi-annual Swap Rate-ICAP	AUD-Semi-annual Swap Rate-ICAP	SWAP		
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP		
AUD-Swap Rate-Reuters	AUD-Swap Rate-Reuters	AUD-Swap Rate-Reuters	SWAP		
BRL-CDI	BRL-CDI	BRL-CDI	CDI		
CAD-BA-CDOR	CAD-BA-CDOR	CAD-BA-CDOR	CDOR		
CAD-BA-CDOR-Bloomberg	CAD-BA-CDOR-Bloomberg	CAD-BA-CDOR-Bloomberg	CDOR		
CAD-BA-ISDD	CAD-BA-ISDD	CAD-BA-ISDD	BA-ISDD		
CAD-BA-Reference Banks	CAD-BA-Reference Banks	CAD-BA-Reference Banks	BA-Reference Banks		
CAD-BA-Reuters	CAD-BA-Reuters	CAD-BA-Reuters	BA-Reuters		
CAD-BA-Telerate	CAD-BA-Telerate	CAD-BA-Telerate	BA-Telerate		
CAD-CDOR	CAD-CDOR	-	CDOR		Yes
CAD-CORRA	CAD-CORRA	-	CORA		Yes
CAD-CORRA-OIS Compound	CAD-CORRA-OIS Compound	-	CORA		Yes
CAD-CORRA-OIS-COMPOUND	CAD-CORRA-OIS-COMPOUND	CAD-CORRA-OIS-COMPOUND	CORRA-OIS-COMPOUND		
CAD-ISDA-Swap Rate	CAD-ISDA-Swap Rate	CAD-ISDA-Swap Rate	SWAP		
CAD-LIBOR-BBA	CAD-LIBOR-BBA	CAD-LIBOR-BBA	LIBO		
CAD-LIBOR-BBA-Bloomberg	CAD-LIBOR-BBA-Bloomberg	CAD-LIBOR-BBA-Bloomberg	LIBO		
CAD-LIBOR-BBA-SwapMarker	CAD-LIBOR-BBA-SwapMarker	CAD-LIBOR-BBA-SwapMarker	LIBO		
CAD-LIBOR-Reference Banks	CAD-LIBOR-Reference Banks	CAD-LIBOR-Reference Banks	LIBO		

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
CAD-REPO-CORRA	CAD-REPO-CORRA	CAD-REPO-CORRA	REPO-CORRA		
CAD-TBILL-ISDD	CAD-TBILL-ISDD	CAD-TBILL-ISDD	TBILL-ISDD		
CAD-TBILL-Reference Banks	CAD-TBILL-Reference Banks	CAD-TBILL-Reference Banks	TBILL-Reference Banks		
CAD-TBILL-Reuters	CAD-TBILL-Reuters	CAD-TBILL-Reuters	TBILL-Reuters		
CAD-TBILL-Telerate	CAD-TBILL-Telerate	CAD-TBILL-Telerate	TBILL-Telerate		
CHF USD-Basis Swaps-11:00-ICAP	CHF USD-Basis Swaps-11:00-ICAP	CHF USD-Basis Swaps-11:00-ICAP	SWAP		
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	CHF-3M LIBOR SWAP-CME vs LCH-ICAP	CHF-3M LIBOR SWAP-CME vs LCH-ICAP	SWAP		
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP		
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP		
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP		
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	CHF-6M LIBOR SWAP-CME vs LCH-ICAP	CHF-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP		
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP		
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP		
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	SWAP		
CHF-Annual Swap Rate	CHF-Annual Swap Rate	CHF-Annual Swap Rate	SWAP		
CHF-Annual Swap Rate-11:00-ICAP	CHF-Annual Swap Rate-11:00-ICAP	CHF-Annual Swap Rate-11:00-ICAP	SWAP		
CHF-Annual Swap Rate-Reference Banks	CHF-Annual Swap Rate-Reference Banks	CHF-Annual Swap Rate-Reference Banks	SWAP		
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	SWAP		
CHF-ISDAFIX-Swap Rate	CHF-ISDAFIX-Swap Rate	CHF-ISDAFIX-Swap Rate	ISDA		
CHF-LIBOR	CHF-LIBOR	-	LIBO		Yes
CHF-LIBOR-BBA	CHF-LIBOR-BBA	CHF-LIBOR-BBA	LIBO		
CHF-LIBOR-BBA-Bloomberg	CHF-LIBOR-BBA-Bloomberg	CHF-LIBOR-BBA-Bloomberg	LIBO		
CHF-LIBOR-ISDA	CHF-LIBOR-ISDA	CHF-LIBOR-ISDA	LIBO		
CHF-LIBOR-Reference Banks	CHF-LIBOR-Reference Banks	CHF-LIBOR-Reference Banks	LIBO		
CHF-OIS-11:00-ICAP	CHF-OIS-11:00-ICAP	CHF-OIS-11:00-ICAP	OIS-11:00-ICAP		
CHF-SARON	CHF-SARON	-	SARON		Yes
CHF-SARON-OIS Compound	CHF-SARON-OIS Compound	-	SARON-OIS Compound		Yes

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
CHF-SARON-OIS-COMPOUND	CHF-SARON-OIS-COMPOUND	CHF-SARON-OIS-COMPOUND	SARON-OIS-COMPOUND		
CHF-TOIS-OIS-COMPOUND	CHF-TOIS-OIS-COMPOUND	CHF-TOIS-OIS-COMPOUND	TOIS-OIS-COMPOUND		
CL-CLICP-Bloomberg	CL-CLICP-Bloomberg	CL-CLICP-Bloomberg	CL-CLICP-Bloomberg		
CLP-ICP	CLP-ICP	-	ICP		Yes
CLP-TNA	CLP-TNA	CLP-TNA	TNA		
CNH-HIBOR	CNH-HIBOR	-	HKIO		Yes
CNH-HIBOR-Reference Banks	CNH-HIBOR-Reference Banks	CNH-HIBOR-Reference Banks	HIBOR-Reference Banks		
CNH-HIBOR-TMA	CNH-HIBOR-TMA	CNH-HIBOR-TMA	HIBOR-TMA		
CNY 7-Repo Compounding Date	CNY 7-Repo Compounding Date	CNY 7-Repo Compounding Date	7-Repo Compounding Date		
CNY-CNREPOFIX=CFXS-Reuters	CNY-CNREPOFIX=CFXS-Reuters	CNY-CNREPOFIX=CFXS-Reuters	CNREPOFIX=CFXS-Reuters		
CNY-Deposit Rate	CNY-Deposit Rate	-	Deposit Rate		Yes
CNY-Fixing Repo Rate	CNY-Fixing Repo Rate	-	Fixing Repo Rate		Yes
CNY-LPR	CNY-LPR	-	LPR		Yes
CNY-PBOCB-Reuters	CNY-PBOCB-Reuters	CNY-PBOCB-Reuters	PBOCB-Reuters		
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	SWAP		
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	SWAP		
CNY-Quarterly 7D Repo NDS Rate Tradition	CNY-Quarterly 7D Repo NDS Rate Tradition	-	Quarterly 7D Repo NDS Rat		Yes
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
CNY-Semi-Annual Swap Rate-Reference Banks	CNY-Semi-Annual Swap Rate-Reference Banks	CNY-Semi-Annual Swap Rate-Reference Banks	SWAP		
CNY-SHIBOR	CNY-SHIBOR	-	HKIO	Update ISO Code	Yes
CNY-SHIBOR-OIS Compound	CNY-SHIBOR-OIS Compound	-	HKIO	Update ISO Code	Yes
CNY-Shibor-OIS-Compounding	CNY-Shibor-OIS-Compounding	CNY-Shibor-OIS-Compounding	Shibor-OIS-Compounding		
CNY-SHIBOR-Reuters	CNY-SHIBOR-Reuters	CNY-SHIBOR-Reuters	SHIBOR-Reuters		
COP-IBR-OIS Compound	COP-IBR-OIS Compound	-	IBR-OIS Compound		Yes
COP-IBR-OIS-COMPOUND	COP-IBR-OIS-COMPOUND	COP-IBR-OIS-COMPOUND	IBR-OIS-COMPOUND		
CZK-Annual Swap Rate-11:00-BGCANTOR	CZK-Annual Swap Rate-11:00-BGCANTOR	CZK-Annual Swap Rate-11:00-BGCANTOR	SWAP		
CZK-Annual Swap Rate-Reference Banks	CZK-Annual Swap Rate-Reference Banks	CZK-Annual Swap Rate-Reference Banks	SWAP		

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
CZK-CZEONIA	CZK-CZEONIA	-	EONIA	Update ISO Code	Yes
CZK-CZEONIA-OIS Compound	CZK-CZEONIA-OIS Compound	-	EONIA	Update ISO Code	Yes
CZK-PRIBOR	CZK-PRIBOR	-	PRBO		Yes
CZK-PRIBOR-PRBO	CZK-PRIBOR-PRBO	CZK-PRIBOR-PRBO	PRBO		
CZK-PRIBOR-Reference Banks	CZK-PRIBOR-Reference Banks	CZK-PRIBOR-Reference Banks	PRBO		
DKK-CIBOR	DKK-CIBOR	-	CIBO		Yes
DKK-CIBOR2	DKK-CIBOR2	-	CIBO		Yes
DKK-CIBOR2-Bloomberg	DKK-CIBOR2-Bloomberg	DKK-CIBOR2-Bloomberg	CIBO		
DKK-CIBOR2-DKNA13	DKK-CIBOR2-DKNA13	DKK-CIBOR2-DKNA13	CIBO		
DKK-CIBOR-DKNA13	DKK-CIBOR-DKNA13	DKK-CIBOR-DKNA13	CIBO		
DKK-CIBOR-DKNA13-Bloomberg	DKK-CIBOR-DKNA13-Bloomberg	DKK-CIBOR-DKNA13-Bloomberg	CIBO		
DKK-CIBOR-Reference Banks	DKK-CIBOR-Reference Banks	DKK-CIBOR-Reference Banks	CIBO		
DKK-CITA	DKK-CITA	-	CITA		Yes
DKK-CITA-DKNA14-COMPOUND	DKK-CITA-DKNA14-COMPOUND	DKK-CITA-DKNA14-COMPOUND	CITA-DKNA14-COMPOUND		
DKK-DKKOIS-OIS-COMPOUND	DKK-DKKOIS-OIS-COMPOUND	DKK-DKKOIS-OIS-COMPOUND	DKKOIS-OIS-COMPOUND		
DKK-Tom Next-OIS Compound	DKK-Tom Next-OIS Compound	-	Tom Next-OIS Compound		Yes
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	SWAP		
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	SWAP		
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	SWAP		
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	SWAP		
EUR USD-Basis Swaps-11:00-ICAP	EUR USD-Basis Swaps-11:00-ICAP	EUR USD-Basis Swaps-11:00-ICAP	SWAP		
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	SWAP		
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP		
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP		
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP		
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	SWAP		

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EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP		
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP		
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP		
EUR-Annual Swap Rate-10:00	EUR-Annual Swap Rate-10:00	EUR-Annual Swap Rate-10:00	SWAP		
EUR-Annual Swap Rate-10:00-BGCANTOR	EUR-Annual Swap Rate-10:00-BGCANTOR	EUR-Annual Swap Rate-10:00-BGCANTOR	SWAP		
EUR-Annual Swap Rate-10:00-Bloomberg	EUR-Annual Swap Rate-10:00-Bloomberg	EUR-Annual Swap Rate-10:00-Bloomberg	SWAP		
EUR-Annual Swap Rate-10:00-ICAP	EUR-Annual Swap Rate-10:00-ICAP	EUR-Annual Swap Rate-10:00-ICAP	SWAP		
EUR-Annual Swap Rate-10:00-SwapMarker	EUR-Annual Swap Rate-10:00-SwapMarker	EUR-Annual Swap Rate-10:00-SwapMarker	SWAP		
EUR-Annual Swap Rate-10:00-TRADITION	EUR-Annual Swap Rate-10:00-TRADITION	EUR-Annual Swap Rate-10:00-TRADITION	SWAP		
EUR-Annual Swap Rate-11:00	EUR-Annual Swap Rate-11:00	EUR-Annual Swap Rate-11:00	SWAP		
EUR-Annual Swap Rate-11:00-Bloomberg	EUR-Annual Swap Rate-11:00-Bloomberg	EUR-Annual Swap Rate-11:00-Bloomberg	SWAP		
EUR-Annual Swap Rate-11:00-ICAP	EUR-Annual Swap Rate-11:00-ICAP	EUR-Annual Swap Rate-11:00-ICAP	SWAP		
EUR-Annual Swap Rate-11:00-SwapMarker	EUR-Annual Swap Rate-11:00-SwapMarker	EUR-Annual Swap Rate-11:00-SwapMarker	SWAP		
EUR-Annual Swap Rate-3 Month	EUR-Annual Swap Rate-3 Month	EUR-Annual Swap Rate-3 Month	SWAP		
EUR-Annual Swap Rate-3 Month-SwapMarker	EUR-Annual Swap Rate-3 Month-SwapMarker	EUR-Annual Swap Rate-3 Month-SwapMarker	SWAP		
EUR-Annual Swap Rate-4:15-TRADITION	EUR-Annual Swap Rate-4:15-TRADITION	EUR-Annual Swap Rate-4:15-TRADITION	SWAP		
EUR-Annual Swap Rate-Reference Banks	EUR-Annual Swap Rate-Reference Banks	EUR-Annual Swap Rate-Reference Banks	SWAP		
EUR-CNO TEC10	EUR-CNO TEC10	-	CNO TEC10		Yes
EUR-EONIA	EUR-EONIA	-	EONA		Yes
EUR-EONIA-AVERAGE	EUR-EONIA-AVERAGE	EUR-EONIA-AVERAGE	EONA		
EUR-EONIA-Average	EUR-EONIA-Average	-	EONA		Yes
EUR-EONIA-OIS Compound	EUR-EONIA-OIS Compound	-	EONA		Yes
EUR-EONIA-OIS-10:00-BGCANTOR	EUR-EONIA-OIS-10:00-BGCANTOR	EUR-EONIA-OIS-10:00-BGCANTOR	EONA		
EUR-EONIA-OIS-10:00-ICAP	EUR-EONIA-OIS-10:00-ICAP	EUR-EONIA-OIS-10:00-ICAP	EONA		
EUR-EONIA-OIS-10:00-TRADITION	EUR-EONIA-OIS-10:00-TRADITION	EUR-EONIA-OIS-10:00-TRADITION	EONA		
EUR-EONIA-OIS-11:00-ICAP	EUR-EONIA-OIS-11:00-ICAP	EUR-EONIA-OIS-11:00-ICAP	EONA		
EUR-EONIA-OIS-4:15-TRADITION	EUR-EONIA-OIS-4:15-TRADITION	EUR-EONIA-OIS-4:15-TRADITION	EONA		

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EUR-EONIA-OIS-COMPOUND	EUR-EONIA-OIS-COMPOUND	EUR-EONIA-OIS-COMPOUND	EONA		
EUR-EONIA-OIS-COMPOUND-Bloomberg	EUR-EONIA-OIS-COMPOUND-Bloomberg	EUR-EONIA-OIS-COMPOUND-Bloomberg	EONA		
EUR-EONIA-Swap-Index	EUR-EONIA-Swap-Index	EUR-EONIA-Swap-Index	EONS		
EUR-EURIBOR	EUR-EURIBOR	-	EURI		Yes
EUR-EURIBOR ICE Swap Rate-11:00	EUR-EURIBOR ICE Swap Rate-11:00	-	SWAP		Yes
EUR-EURIBOR ICE Swap Rate-12:00	EUR-EURIBOR ICE Swap Rate-12:00	-	SWAP		Yes
EUR-EURIBOR-Act/365	EUR-EURIBOR-Act/365	EUR-EURIBOR-Act/365	EURI		
EUR-EURIBOR-Act/365-Bloomberg	EUR-EURIBOR-Act/365-Bloomberg	EUR-EURIBOR-Act/365-Bloomberg	EURI		
EUR-EURIBOR-Reference Banks	EUR-EURIBOR-Reference Banks	EUR-EURIBOR-Reference Banks	EURI		
EUR-EURIBOR-Reuters	EUR-EURIBOR-Reuters	EUR-EURIBOR-Reuters	EURI		
EUR-EURIBOR-Telerate	EUR-EURIBOR-Telerate	EUR-EURIBOR-Telerate	EURI		
EUR-EURONIA-OIS Compound	EUR-EURONIA-OIS Compound	-	EURI		Yes
EUR-EURONIA-OIS-COMPOUND	EUR-EURONIA-OIS-COMPOUND	EUR-EURONIA-OIS-COMPOUND	EURI		
EUR-EuroSTR	EUR-EuroSTR	-	ESTR		Yes
EUR-EuroSTR Average 12M	-	-	ESTR	Yes	Yes
EUR-EuroSTR Average 1M	-	-	ESTR	Yes	Yes
EUR-EuroSTR Average 1W	-	-	ESTR	Yes	Yes
EUR-EuroSTR Average 3M	-	-	ESTR	Yes	Yes
EUR-EuroSTR Average 6M	-	-	ESTR	Yes	Yes
EUR-EuroSTR Compounded Index	-	-	ESTR	Yes	Yes
EUR-EuroSTR-COMPOUND	EUR-EuroSTR-COMPOUND	EUR-EuroSTR-COMPOUND	ESTR		
EUR-EuroSTR-OIS Compound	EUR-EuroSTR-OIS Compound	-	ESTR		Yes
EUR-ISDA-EURIBOR Swap Rate-11:00	EUR-ISDA-EURIBOR Swap Rate-11:00	EUR-ISDA-EURIBOR Swap Rate-11:00	EURI		
EUR-ISDA-EURIBOR Swap Rate-12:00	EUR-ISDA-EURIBOR Swap Rate-12:00	EUR-ISDA-EURIBOR Swap Rate-12:00	EURI		
EUR-ISDA-LIBOR Swap Rate-10:00	EUR-ISDA-LIBOR Swap Rate-10:00	EUR-ISDA-LIBOR Swap Rate-10:00	LIBO		
EUR-ISDA-LIBOR Swap Rate-11:00	EUR-ISDA-LIBOR Swap Rate-11:00	EUR-ISDA-LIBOR Swap Rate-11:00	LIBO		
EUR-LIBOR	EUR-LIBOR	-	LIBO		Yes
EUR-LIBOR-BBA	EUR-LIBOR-BBA	EUR-LIBOR-BBA	LIBO		

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EUR-LIBOR-BBA-Bloomberg	EUR-LIBOR-BBA-Bloomberg	EUR-LIBOR-BBA-Bloomberg	LIBO		
EUR-LIBOR-Reference Banks	EUR-LIBOR-Reference Banks	EUR-LIBOR-Reference Banks	LIBO		
EUR-TAM-CDC	EUR-TAM-CDC	EUR-TAM-CDC	TAM-CDC		
EUR-TEC10-CNO	EUR-TEC10-CNO	EUR-TEC10-CNO	TEC10-CNO		
EUR-TEC10-CNO-SwapMarker	EUR-TEC10-CNO-SwapMarker	EUR-TEC10-CNO-SwapMarker	TEC10-CNO-SwapMarker		
EUR-TEC10-Reference Banks	EUR-TEC10-Reference Banks	EUR-TEC10-Reference Banks	TEC10-Reference Banks		
EUR-TEC5-CNO	EUR-TEC5-CNO	EUR-TEC5-CNO	TEC5-CNO		
EUR-TEC5-CNO-SwapMarker	EUR-TEC5-CNO-SwapMarker	EUR-TEC5-CNO-SwapMarker	TEC5-CNO-SwapMarker		
EUR-TEC5-Reference Banks	EUR-TEC5-Reference Banks	EUR-TEC5-Reference Banks	TEC5-Reference Banks		
EUR-TMM-CDC-COMPOUND	EUR-TMM-CDC-COMPOUND	EUR-TMM-CDC-COMPOUND	TMM-CDC-COMPOUND		
GBP USD-Basis Swaps-11:00-ICAP	GBP USD-Basis Swaps-11:00-ICAP	GBP USD-Basis Swaps-11:00-ICAP	SWAP		
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	GBP-6M LIBOR SWAP-CME vs LCH-ICAP	GBP-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP		
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP		
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP		
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP		
GBP-ISDA-Swap Rate	GBP-ISDA-Swap Rate	GBP-ISDA-Swap Rate	SWAP		
GBP-LIBOR	GBP-LIBOR	-	LIBO		Yes
GBP-LIBOR ICE Swap Rate	GBP-LIBOR ICE Swap Rate	-	SWAP		Yes
GBP-LIBOR-BBA	GBP-LIBOR-BBA	GBP-LIBOR-BBA	LIBO		
GBP-LIBOR-BBA-Bloomberg	GBP-LIBOR-BBA-Bloomberg	GBP-LIBOR-BBA-Bloomberg	LIBO		
GBP-LIBOR-ISDA	GBP-LIBOR-ISDA	GBP-LIBOR-ISDA	LIBO		
GBP-LIBOR-Reference Banks	GBP-LIBOR-Reference Banks	GBP-LIBOR-Reference Banks	LIBO		
GBP-RONIA	GBP-RONIA	-	RONIA		Yes
GBP-RONIA-OIS Compound	GBP-RONIA-OIS Compound	-	RONIA-OIS Compound		Yes
GBP-Semi Annual Swap Rate-11:00-TRADITION	GBP-Semi Annual Swap Rate-11:00-TRADITION	GBP-Semi Annual Swap Rate-11:00-TRADITION	SWAP		
GBP-Semi Annual Swap Rate-4:15-TRADITION	GBP-Semi Annual Swap Rate-4:15-TRADITION	GBP-Semi Annual Swap Rate-4:15-TRADITION	SWAP		
GBP-Semi-Annual Swap Rate	GBP-Semi-Annual Swap Rate	GBP-Semi-Annual Swap Rate	SWAP		

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GBP-Semi-Annual Swap Rate-11:00-ICAP	GBP-Semi-Annual Swap Rate-11:00-ICAP	GBP-Semi-Annual Swap Rate-11:00-ICAP	SWAP		
GBP-Semi-Annual Swap Rate-Reference Banks	GBP-Semi-Annual Swap Rate-Reference Banks	GBP-Semi-Annual Swap Rate-Reference Banks	SWAP		
GBP-Semi-Annual Swap Rate-SwapMarker26	GBP-Semi-Annual Swap Rate-SwapMarker26	GBP-Semi-Annual Swap Rate-SwapMarker26	SWAP		
GBP-SONIA	GBP-SONIA	-	SONA		Yes
GBP-SONIA Compounded Index	GBP-SONIA Compounded Index	-	SONA		Yes
GBP-SONIA ICE Swap Rate	GBP-SONIA ICE Swap Rate	-	SWAP		Yes
GBP-SONIA ICE Term	-	-	SONA	Yes	Yes
GBP-SONIA Refinitiv Term	-	-	SONA	Yes	Yes
GBP-SONIA Swap Rate	GBP-SONIA Swap Rate	GBP-SONIA Swap Rate	SWAP		
GBP-SONIA-COMPOUND	GBP-SONIA-COMPOUND	GBP-SONIA-COMPOUND	SONA		
GBP-SONIA-OIS Compound	GBP-SONIA-OIS Compound	-	SONIA-OIS Compound		Yes
GBP-SONIA-OIS-11:00-ICAP	GBP-SONIA-OIS-11:00-ICAP	GBP-SONIA-OIS-11:00-ICAP	SONA		
GBP-SONIA-OIS-11:00-TRADITION	GBP-SONIA-OIS-11:00-TRADITION	GBP-SONIA-OIS-11:00-TRADITION	SONA		
GBP-SONIA-OIS-4:15-TRADITION	GBP-SONIA-OIS-4:15-TRADITION	GBP-SONIA-OIS-4:15-TRADITION	SONA		
GBP-UK Base Rate	GBP-UK Base Rate	-	UK Base Rate		Yes
GBP-WMBA-RONIA-COMPOUND	GBP-WMBA-RONIA-COMPOUND	GBP-WMBA-RONIA-COMPOUND	WMBA-RONIA-COMPOUND		
GBP-WMBA-SONIA-COMPOUND	GBP-WMBA-SONIA-COMPOUND	GBP-WMBA-SONIA-COMPOUND	SONA		
GRD-ATHIBOR-ATHIBOR	GRD-ATHIBOR-ATHIBOR	GRD-ATHIBOR-ATHIBOR	ATHIBOR-ATHIBOR		
GRD-ATHIBOR-Reference Banks	GRD-ATHIBOR-Reference Banks	GRD-ATHIBOR-Reference Banks	ATHIBOR-Reference Banks		
GRD-ATHIBOR-Telerate	GRD-ATHIBOR-Telerate	GRD-ATHIBOR-Telerate	ATHIBOR-Telerate		
GRD-ATHIMID-Reference Banks	GRD-ATHIMID-Reference Banks	GRD-ATHIMID-Reference Banks	ATHIMID-Reference Banks		
GRD-ATHIMID-Reuters	GRD-ATHIMID-Reuters	GRD-ATHIMID-Reuters	ATHIMID-Reuters		
HKD-HIBOR	HKD-HIBOR	-	HKIO		Yes
HKD-HIBOR-HIBOR=	HKD-HIBOR-HIBOR=	HKD-HIBOR-HIBOR=	HIBOR-HIBOR		
HKD-HIBOR-HIBOR-Bloomberg	HKD-HIBOR-HIBOR-Bloomberg	HKD-HIBOR-HIBOR-Bloomberg	HIBOR-HIBOR-Bloomberg		
HKD-HIBOR-HKAB	HKD-HIBOR-HKAB	HKD-HIBOR-HKAB	HIBOR-HKAB		
HKD-HIBOR-HKAB-Bloomberg	HKD-HIBOR-HKAB-Bloomberg	HKD-HIBOR-HKAB-Bloomberg	HIBOR-HKAB-Bloomberg		
HKD-HIBOR-ISDC	HKD-HIBOR-ISDC	HKD-HIBOR-ISDC	HIBOR-ISDC		

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HKD-HIBOR-Reference Banks	HKD-HIBOR-Reference Banks	HKD-HIBOR-Reference Banks	HIBOR-Reference Banks		
HKD-HONIA	HKD-HONIA	-	HONIA		Yes
HKD-HONIA-OIS Compound	HKD-HONIA-OIS Compound	-	HONIA-OIS Compound		Yes
HKD-HONIX-OIS-COMPOUND	HKD-HONIX-OIS-COMPOUND	HKD-HONIX-OIS-COMPOUND	HONIX-OIS-COMPOUND		
HKD-ISDA-Swap Rate-11:00	HKD-ISDA-Swap Rate-11:00	HKD-ISDA-Swap Rate-11:00	SWAP		
HKD-ISDA-Swap Rate-4:00	HKD-ISDA-Swap Rate-4:00	HKD-ISDA-Swap Rate-4:00	SWAP		
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP		
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	SWAP		
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	SWAP		
HKD-Quarterly-Annual Swap Rate-Reference Banks	HKD-Quarterly-Annual Swap Rate-Reference Banks	HKD-Quarterly-Annual Swap Rate-Reference Banks	SWAP		
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	SWAP		
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	SWAP		
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	HKD-Quarterly-Quarterly Swap Rate-Reference Banks	HKD-Quarterly-Quarterly Swap Rate-Reference Banks	SWAP		
HUF-BUBOR	HUF-BUBOR	-	BUBO		Yes
HUF-BUBOR-Reference Banks	HUF-BUBOR-Reference Banks	HUF-BUBOR-Reference Banks	BUBO		
HUF-BUBOR-Reuters	HUF-BUBOR-Reuters	HUF-BUBOR-Reuters	BUBO		
HUF-HUFONIA	HUF-HUFONIA	-	HUFONIA		Yes
IDR-IDMA-Bloomberg	IDR-IDMA-Bloomberg	IDR-IDMA-Bloomberg	IDMA-Bloomberg		
IDR-IDRFIX	IDR-IDRFIX	IDR-IDRFIX	IDRFIX		
IDR-INDONIA	IDR-INDONIA	-	INDONIA	Remove from QA	
IDR-JIBOR	IDR-JIBOR	-	JIBOR		Yes
IDR-JIBOR-Reuters	IDR-JIBOR-Reuters	IDR-JIBOR-Reuters	JIBOR-Reuters		
IDR-SBI-Reuters	IDR-SBI-Reuters	IDR-SBI-Reuters	SBI-Reuters		
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	-	-	SWAP	Yes	Yes
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
IDR-Semi-Annual Swap Rate-Reference Banks	IDR-Semi-Annual Swap Rate-Reference Banks	IDR-Semi-Annual Swap Rate-Reference Banks	SWAP		

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IDR-SOR-Reference Banks	IDR-SOR-Reference Banks	IDR-SOR-Reference Banks	SOR-Reference Banks		
IDR-SOR-Reuters	IDR-SOR-Reuters	IDR-SOR-Reuters	SOR-Reuters		
IDR-SOR-Telerate	IDR-SOR-Telerate	IDR-SOR-Telerate	SOR-Telerate		
ILS-TELBOR	ILS-TELBOR	-	TLBO		Yes
ILS-TELBOR01-Reuters	ILS-TELBOR01-Reuters	ILS-TELBOR01-Reuters	TLBO		
ILS-TELBOR-Reference Banks	ILS-TELBOR-Reference Banks	ILS-TELBOR-Reference Banks	TLBO		
INR-BMK	INR-BMK	INR-BMK	BMK		
INR-CMT	INR-CMT	INR-CMT	CMT		
INR-FBIL-MIBOR-OIS-COMPOUND	INR-FBIL-MIBOR-OIS-COMPOUND	INR-FBIL-MIBOR-OIS-COMPOUND	FBIL-MIBOR-OIS-COMPOUND		
INR-INBMK-REUTERS	INR-INBMK-REUTERS	INR-INBMK-REUTERS	INBMK-REUTERS		
INR-MIBOR OIS	INR-MIBOR OIS	-	MIBOR OIS		Yes
INR-MIBOR-OIS Compound	INR-MIBOR-OIS Compound	-	MIBOR-OIS Compound		Yes
INR-MIBOR-OIS-COMPOUND	INR-MIBOR-OIS-COMPOUND	INR-MIBOR-OIS-COMPOUND	MIBOR-OIS-COMPOUND		
INR-MIFOR	INR-MIFOR	INR-MIFOR	MIFOR		
INR-MIOIS	INR-MIOIS	INR-MIOIS	MIOIS		
INR-MITOR-OIS-COMPOUND	INR-MITOR-OIS-COMPOUND	INR-MITOR-OIS-COMPOUND	MITOR-OIS-COMPOUND		
INR-Reference Banks	INR-Reference Banks	INR-Reference Banks	Reference Banks		
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP		
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	INR-Semi-Annual Swap Rate-11:30-BGCANTOR	INR-Semi-Annual Swap Rate-11:30-BGCANTOR	SWAP		
INR-Semi-Annual Swap Rate-Reference Banks	INR-Semi-Annual Swap Rate-Reference Banks	INR-Semi-Annual Swap Rate-Reference Banks	SWAP		
ISK-REIBOR	ISK-REIBOR	-	REIBOR		Yes
ISK-REIBOR-Reference Banks	ISK-REIBOR-Reference Banks	ISK-REIBOR-Reference Banks	REIBOR-Reference Banks		
ISK-REIBOR-Reuters	ISK-REIBOR-Reuters	ISK-REIBOR-Reuters	REIBOR-Reuters		
JPY USD-Basis Swaps-11:00-ICAP	JPY USD-Basis Swaps-11:00-ICAP	JPY USD-Basis Swaps-11:00-ICAP	SWAP		
JPY-Annual Swap Rate-11:00-TRADITION	JPY-Annual Swap Rate-11:00-TRADITION	JPY-Annual Swap Rate-11:00-TRADITION	SWAP		
JPY-Annual Swap Rate-3:00-TRADITION	JPY-Annual Swap Rate-3:00-TRADITION	JPY-Annual Swap Rate-3:00-TRADITION	SWAP		
JPY-BBSF-Bloomberg-10:00	JPY-BBSF-Bloomberg-10:00	JPY-BBSF-Bloomberg-10:00	BBSF-Bloomberg-10:00		

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JPY-BBSF-Bloomberg-15:00	JPY-BBSF-Bloomberg-15:00	JPY-BBSF-Bloomberg-15:00	BBSF-Bloomberg-15:00		
JPY-Euroyen TIBOR	JPY-Euroyen TIBOR	-	TIBO		Yes
JPY-ISDA-Swap Rate-10:00	JPY-ISDA-Swap Rate-10:00	JPY-ISDA-Swap Rate-10:00	SWAP		
JPY-ISDA-Swap Rate-15:00	JPY-ISDA-Swap Rate-15:00	JPY-ISDA-Swap Rate-15:00	SWAP		
JPY-LIBOR	JPY-LIBOR	-	LIBO		Yes
JPY-LIBOR TSR-10:00	JPY-LIBOR TSR-10:00	-	LIBO		Yes
JPY-LIBOR TSR-15:00	JPY-LIBOR TSR-15:00	-	LIBO		Yes
JPY-LIBOR-BBA	JPY-LIBOR-BBA	JPY-LIBOR-BBA	LIBO		
JPY-LIBOR-BBA-Bloomberg	JPY-LIBOR-BBA-Bloomberg	JPY-LIBOR-BBA-Bloomberg	LIBO		
JPY-LIBOR-FRASET	JPY-LIBOR-FRASET	JPY-LIBOR-FRASET	LIBO		
JPY-LIBOR-ISDA	JPY-LIBOR-ISDA	JPY-LIBOR-ISDA	LIBO		
JPY-LIBOR-Reference Banks	JPY-LIBOR-Reference Banks	JPY-LIBOR-Reference Banks	LIBO		
JPY-LTPR MHBK	JPY-LTPR MHBK	-	LTPR MHBK		Yes
JPY-LTPR-MHCB	JPY-LTPR-MHCB	JPY-LTPR-MHCB	LTPR-MHCB		
JPY-LTPR-TBC	JPY-LTPR-TBC	JPY-LTPR-TBC	LTPR-TBC		
JPY-MUTANCALL-TONAR	JPY-MUTANCALL-TONAR	JPY-MUTANCALL-TONAR	MUTANCALL-TONAR		
JPY-OIS-11:00-ICAP	JPY-OIS-11:00-ICAP	JPY-OIS-11:00-ICAP	OIS-11:00-ICAP		
JPY-OIS-11:00-TRADITION	JPY-OIS-11:00-TRADITION	JPY-OIS-11:00-TRADITION	OIS-11:00-TRADITION		
JPY-OIS-3:00-TRADITION	JPY-OIS-3:00-TRADITION	JPY-OIS-3:00-TRADITION	OIS-3:00-TRADITION		
JPY-Quoting Banks-LIBOR	JPY-Quoting Banks-LIBOR	JPY-Quoting Banks-LIBOR	Quoting Banks-LIBOR		
JPY-STPR-Quoting Banks	JPY-STPR-Quoting Banks	JPY-STPR-Quoting Banks	STPR-Quoting Banks		
JPY-TIBOR	JPY-TIBOR	-	TIBO		Yes
JPY-TIBOR-17096	JPY-TIBOR-17096	JPY-TIBOR-17096	TIBO		
JPY-TIBOR-17097	JPY-TIBOR-17097	JPY-TIBOR-17097	TIBO		
JPY-TIBOR-DTIBOR01	JPY-TIBOR-DTIBOR01	JPY-TIBOR-DTIBOR01	TIBO		
JPY-TIBOR-TIBM	JPY-TIBOR-TIBM	JPY-TIBOR-TIBM	TIBO		
JPY-TIBOR-TIBM (10 Banks)	JPY-TIBOR-TIBM (10 Banks)	JPY-TIBOR-TIBM (10 Banks)	TIBO		
JPY-TIBOR-TIBM (5 Banks)	JPY-TIBOR-TIBM (5 Banks)	JPY-TIBOR-TIBM (5 Banks)	TIBO		

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JPY-TIBOR-TIBM (All Banks)	JPY-TIBOR-TIBM (All Banks)	JPY-TIBOR-TIBM (All Banks)	TIBO		
JPY-TIBOR-TIBM (All Banks)-Bloomberg	JPY-TIBOR-TIBM (All Banks)-Bloomberg	JPY-TIBOR-TIBM (All Banks)-Bloomberg	TIBO		
JPY-TIBOR-TIBM-Reference Banks	JPY-TIBOR-TIBM-Reference Banks	JPY-TIBOR-TIBM-Reference Banks	TIBO		
JPY-TIBOR-ZTIBOR	JPY-TIBOR-ZTIBOR	JPY-TIBOR-ZTIBOR	TIBO		
JPY-TONA	JPY-TONA	-	TONA		Yes
JPY-TONA Average 180D	-	-	TONA Average 180D	Yes	Yes
JPY-TONA Average 30D	-	-	TONA Average 30D	Yes	Yes
JPY-TONA Average 90D	-	-	TONA Average 90D	Yes	Yes
JPY-TONA Compounded Index	-	-	TONA Compounded Index	Yes	Yes
JPY-TONA-OIS Compound	JPY-TONA-OIS Compound	-	TONA-OIS Compound		Yes
JPY-TONA-OIS-COMPOUND	JPY-TONA-OIS-COMPOUND	JPY-TONA-OIS-COMPOUND	TONA-OIS-COMPOUND		
JPY-TSR-Reference Banks	JPY-TSR-Reference Banks	JPY-TSR-Reference Banks	TSR-Reference Banks		
JPY-TSR-Reuters-10:00	JPY-TSR-Reuters-10:00	JPY-TSR-Reuters-10:00	TSR-Reuters-10:00		
JPY-TSR-Reuters-15:00	JPY-TSR-Reuters-15:00	JPY-TSR-Reuters-15:00	TSR-Reuters-15:00		
JPY-TSR-Telerate-10:00	JPY-TSR-Telerate-10:00	JPY-TSR-Telerate-10:00	TSR-Telerate-10:00		
JPY-TSR-Telerate-15:00	JPY-TSR-Telerate-15:00	JPY-TSR-Telerate-15:00	TSR-Telerate-15:00		
KRW-Bond-3222	KRW-Bond-3222	KRW-Bond-3222	Bond-3222		
KRW-CD 91D	KRW-CD 91D	-	CD 91D		Yes
KRW-CD-3220	KRW-CD-3220	KRW-CD-3220	CD-3220		
KRW-CD-KSDA-Bloomberg	KRW-CD-KSDA-Bloomberg	KRW-CD-KSDA-Bloomberg	CD-KSDA-Bloomberg		
KRW-Quarterly Annual Swap Rate-3:30-ICAP	KRW-Quarterly Annual Swap Rate-3:30-ICAP	KRW-Quarterly Annual Swap Rate-3:30-ICAP	SWAP		
MXN-Cetes	MXN-Cetes	-	Cetes	Remove from QA	
MXN-TIIE	MXN-TIIE	-	TIIE		Yes
MXN-TIIE-Banxico	MXN-TIIE-Banxico	MXN-TIIE-Banxico	TIIE-Banxico		
MXN-TIIE-Banxico-Bloomberg	MXN-TIIE-Banxico-Bloomberg	MXN-TIIE-Banxico-Bloomberg	TIIE-Banxico-Bloomberg		
MXN-TIIE-Banxico-Reference Banks	MXN-TIIE-Banxico-Reference Banks	MXN-TIIE-Banxico-Reference Banks	TIIE-Banxico-Reference Ba		
MXN-TIIE-Reference Banks	-	-	TIIE-Reference Banks	Yes	Yes

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MYR-KLIBOR	MYR-KLIBOR	-	LIBO		Yes
MYR-KLIBOR-BNM	MYR-KLIBOR-BNM	MYR-KLIBOR-BNM	KLIBOR-BNM		
MYR-KLIBOR-Reference Banks	MYR-KLIBOR-Reference Banks	MYR-KLIBOR-Reference Banks	KLIBOR-Reference Banks		
MYR-Quarterly Swap Rate-11:00-TRADITION	MYR-Quarterly Swap Rate-11:00-TRADITION	MYR-Quarterly Swap Rate-11:00-TRADITION	SWAP		
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	MYR-Quarterly Swap Rate-TRADITION-Reference Banks	MYR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP		
NOK-NIBOR	NOK-NIBOR	-	NIBO		Yes
NOK-NIBOR-NIBR	NOK-NIBOR-NIBR	NOK-NIBOR-NIBR	NIBO		
NOK-NIBOR-NIBR-Bloomberg	NOK-NIBOR-NIBR-Bloomberg	-	NIBO		Yes
NOK-NIBOR-NIBR-Reference Banks	NOK-NIBOR-NIBR-Reference Banks	NOK-NIBOR-NIBR-Reference Banks	NIBO		
NOK-NIBOR-OIBOR	NOK-NIBOR-OIBOR	NOK-NIBOR-OIBOR	NIBO		
NOK-NIBOR-Reference Banks	NOK-NIBOR-Reference Banks	NOK-NIBOR-Reference Banks	NIBO		
NOK-NOWA	NOK-NOWA	-	NOWA		Yes
NOK-NOWA-OIS Compound	NOK-NOWA-OIS Compound	-	NOWA-OIS Compound		Yes
NZD-BBR-BID	NZD-BBR-BID	NZD-BBR-BID	BBR-BID		
NZD-BBR-FRA	NZD-BBR-FRA	NZD-BBR-FRA	BBR-FRA		
NZD-BBR-ISDC	NZD-BBR-ISDC	NZD-BBR-ISDC	BBR-ISDC		
NZD-BBR-Reference Banks	NZD-BBR-Reference Banks	NZD-BBR-Reference Banks	BBR-Reference Banks		
NZD-BBR-Telerate	NZD-BBR-Telerate	NZD-BBR-Telerate	BBR-Telerate		
NZD-BKBM Bid	NZD-BKBM Bid	-	BKBM Bid		Yes
NZD-BKBM FRA	NZD-BKBM FRA	-	BKBM FRA		Yes
NZD-BKBM FRA Swap Rate ICAP	NZD-BKBM FRA Swap Rate ICAP	-	SWAP		Yes
NZD-NZIONA	NZD-NZIONA	-	NZIONA		Yes
NZD-NZIONA-OIS Compound	NZD-NZIONA-OIS Compound	-	NZIONA-OIS Compound		Yes
NZD-NZIONA-OIS-COMPOUND	NZD-NZIONA-OIS-COMPOUND	NZD-NZIONA-OIS-COMPOUND	NZIONA-OIS-COMPOUND		
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP		
NZD-Swap Rate-ICAP	NZD-Swap Rate-ICAP	NZD-Swap Rate-ICAP	SWAP		

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NZD-Swap Rate-ICAP-Reference Banks	NZD-Swap Rate-ICAP-Reference Banks	NZD-Swap Rate-ICAP-Reference Banks	SWAP		
PHP-PHIREF	PHP-PHIREF	-	PHIREF		Yes
PHP-PHIREF-BAP	PHP-PHIREF-BAP	PHP-PHIREF-BAP	PHIREF-BAP		
PHP-PHIREF-Bloomberg	PHP-PHIREF-Bloomberg	PHP-PHIREF-Bloomberg	PHIREF-Bloomberg		
PHP-PHIREF-Reference Banks	PHP-PHIREF-Reference Banks	PHP-PHIREF-Reference Banks	PHIREF-Reference Banks		
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
PHP-Semi-Annual Swap Rate-Reference Banks	PHP-Semi-Annual Swap Rate-Reference Banks	PHP-Semi-Annual Swap Rate-Reference Banks	SWAP		
PLN-POLONIA	PLN-POLONIA	-	POLONIA		Yes
PLN-POLONIA-OIS Compound	PLN-POLONIA-OIS Compound	-	POLONIA-OIS Compound		Yes
PLN-POLONIA-OIS-COMPOUND	PLN-POLONIA-OIS-COMPOUND	PLN-POLONIA-OIS-COMPOUND	POLONIA-OIS-COMPOUND		
PLN-WIBID	PLN-WIBID	-	WIBID		Yes
PLN-WIBOR	PLN-WIBOR	-	WIBO		Yes
PLN-WIBOR-Reference Banks	PLN-WIBOR-Reference Banks	PLN-WIBOR-Reference Banks	WIBO		
PLN-WIBOR-WIBO	PLN-WIBOR-WIBO	PLN-WIBOR-WIBO	WIBO		
PLZ-WIBOR-Reference Banks	PLZ-WIBOR-Reference Banks	PLZ-WIBOR-Reference Banks	WIBO		
PLZ-WIBOR-WIBO	PLZ-WIBOR-WIBO	PLZ-WIBOR-WIBO	WIBO		
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	REPOFUNDS RATE-FRANCE-OIS-COMPOUND	REPOFUNDS RATE-FRANCE-OIS-COMPOUND	FUNDS RATE-FRANCE-OIS-COM		
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	REPOFUNDS RATE-GERMANY-OIS-COMPOUND	REPOFUNDS RATE-GERMANY-OIS-COMPOUND	FUNDS RATE-GERMANY-OIS-CO		
REPOFUNDS RATE-ITALY-OIS-COMPOUND	REPOFUNDS RATE-ITALY-OIS-COMPOUND	REPOFUNDS RATE-ITALY-OIS-COMPOUND	FUNDS RATE-ITALY-OIS-COMP		
RON-Annual Swap Rate-11:00-BGCANTOR	RON-Annual Swap Rate-11:00-BGCANTOR	RON-Annual Swap Rate-11:00-BGCANTOR	SWAP		
RON-Annual Swap Rate-Reference Banks	RON-Annual Swap Rate-Reference Banks	RON-Annual Swap Rate-Reference Banks	SWAP		
RON-RBOR-Reuters	RON-RBOR-Reuters	RON-RBOR-Reuters	RBOR-Reuters		
RON-ROBID	RON-ROBID	-	ROBID		Yes
RON-ROBOR	RON-ROBOR	-	ROBOR		Yes
RUB-Annual Swap Rate-11:00-BGCANTOR	RUB-Annual Swap Rate-11:00-BGCANTOR	RUB-Annual Swap Rate-11:00-BGCANTOR	SWAP		
RUB-Annual Swap Rate-12:45-TRADITION	RUB-Annual Swap Rate-12:45-TRADITION	RUB-Annual Swap Rate-12:45-TRADITION	SWAP		
RUB-Annual Swap Rate-4:15-TRADITION	RUB-Annual Swap Rate-4:15-TRADITION	RUB-Annual Swap Rate-4:15-TRADITION	SWAP		
RUB-Annual Swap Rate-Reference Banks	RUB-Annual Swap Rate-Reference Banks	RUB-Annual Swap Rate-Reference Banks	SWAP		

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RUB-Annual Swap Rate-TRADITION-Reference Banks	RUB-Annual Swap Rate-TRADITION-Reference Banks	RUB-Annual Swap Rate-TRADITION-Reference Banks	SWAP		
RUB-Key Rate CBRF	RUB-Key Rate CBRF	-	Key Rate CBRF		Yes
RUB-MosPrime	RUB-MosPrime	-	MosPrime	Update ISO Code	Yes
RUB-MOSPRIME-NFEA	RUB-MOSPRIME-NFEA	RUB-MOSPRIME-NFEA	MOSP		
RUB-MOSPRIME-Reference Banks	RUB-MOSPRIME-Reference Banks	RUB-MOSPRIME-Reference Banks	MOSP		
RUB-RUONIA	RUB-RUONIA	-	RUONIA		Yes
RUB-RUONIA-OIS Compound	RUB-RUONIA-OIS Compound	-	RUONIA-OIS Compound		Yes
RUB-RUONIA-OIS-COMPOUND	RUB-RUONIA-OIS-COMPOUND	RUB-RUONIA-OIS-COMPOUND	RUONIA-OIS-COMPOUND		
SAR-SAIBOR	SAR-SAIBOR	-	SAIBOR		Yes
SAR-SRIOR-Reference Banks	SAR-SRIOR-Reference Banks	SAR-SRIOR-Reference Banks	SRIOR-Reference Banks		
SAR-SRIOR-SUAA	SAR-SRIOR-SUAA	SAR-SRIOR-SUAA	SRIOR-SUAA		
SEK-Annual Swap Rate	SEK-Annual Swap Rate	SEK-Annual Swap Rate	SWAP		
SEK-Annual Swap Rate-SESWFI	SEK-Annual Swap Rate-SESWFI	SEK-Annual Swap Rate-SESWFI	SWAP		
SEK-SIOR-OIS-COMPOUND	SEK-SIOR-OIS-COMPOUND	SEK-SIOR-OIS-COMPOUND	SIOR-OIS-COMPOUND		
SEK-STIBOR	SEK-STIBOR	-	STBO		Yes
SEK-STIBOR-Bloomberg	SEK-STIBOR-Bloomberg	SEK-STIBOR-Bloomberg	STBO		
SEK-STIBOR-OIS Compound	SEK-STIBOR-OIS Compound	-	STBO		Yes
SEK-STIBOR-Reference Banks	SEK-STIBOR-Reference Banks	SEK-STIBOR-Reference Banks	STBO		
SEK-STIBOR-SIDE	SEK-STIBOR-SIDE	SEK-STIBOR-SIDE	STBO		
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SWAP		
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SWAP		
SGD-Semi-Annual Swap Rate-11.00-TRADITION	SGD-Semi-Annual Swap Rate-11.00-TRADITION	SGD-Semi-Annual Swap Rate-11.00-TRADITION	SWAP		
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SWAP		
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SWAP		
SGD-Semi-Annual Swap Rate-ICAP	SGD-Semi-Annual Swap Rate-ICAP	SGD-Semi-Annual Swap Rate-ICAP	SWAP		

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SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP		
SGD-Semi-Annual Swap Rate-Reference Banks	SGD-Semi-Annual Swap Rate-Reference Banks	SGD-Semi-Annual Swap Rate-Reference Banks	SWAP		
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP		
SGD-SIBOR	SGD-SIBOR	-	SIBOR		Yes
SGD-SIBOR-Reference Banks	SGD-SIBOR-Reference Banks	SGD-SIBOR-Reference Banks	SIBOR-Reference Banks		
SGD-SIBOR-Reuters	SGD-SIBOR-Reuters	SGD-SIBOR-Reuters	SIBOR-Reuters		
SGD-SIBOR-Telerate	SGD-SIBOR-Telerate	SGD-SIBOR-Telerate	SIBOR-Telerate		
SGD-SONAR-OIS-COMPOUND	SGD-SONAR-OIS-COMPOUND	SGD-SONAR-OIS-COMPOUND	SONAR-OIS-COMPOUND		
SGD-SONAR-OIS-VWAP-COMPOUND	SGD-SONAR-OIS-VWAP-COMPOUND	SGD-SONAR-OIS-VWAP-COMPOUND	SONAR-OIS-VWAP-COMPOUND		
SGD-SOR	SGD-SOR	-	SOR		Yes
SGD-SORA	SGD-SORA	-	SORA		Yes
SGD-SORA-COMPOUND	SGD-SORA-COMPOUND	SGD-SORA-COMPOUND	SORA-COMPOUND		
SGD-SORA-OIS Compound	SGD-SORA-OIS Compound	-	SORA-OIS Compound		Yes
SGD-SOR-Reference Banks	SGD-SOR-Reference Banks	SGD-SOR-Reference Banks	SOR-Reference Banks		
SGD-SOR-Reuters	SGD-SOR-Reuters	SGD-SOR-Reuters	SOR-Reuters		
SGD-SOR-Telerate	SGD-SOR-Telerate	SGD-SOR-Telerate	SOR-Telerate		
SGD-SOR-VWAP	SGD-SOR-VWAP	SGD-SOR-VWAP	SOR-VWAP		
SGD-SOR-VWAP-Reference Banks	SGD-SOR-VWAP-Reference Banks	SGD-SOR-VWAP-Reference Banks	SOR-VWAP-Reference Banks		
SKK-BRIBOR-Bloomberg	SKK-BRIBOR-Bloomberg	SKK-BRIBOR-Bloomberg	BRIBOR-Bloomberg		
SKK-BRIBOR-BRBO	SKK-BRIBOR-BRBO	SKK-BRIBOR-BRBO	BRIBOR-BRBO		
SKK-BRIBOR-NBSK07	SKK-BRIBOR-NBSK07	SKK-BRIBOR-NBSK07	BRIBOR-NBSK07		
SKK-BRIBOR-Reference Banks	SKK-BRIBOR-Reference Banks	SKK-BRIBOR-Reference Banks	BRIBOR-Reference Banks		
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	THB-Semi-Annual Swap Rate-11:00-BGCANTOR	THB-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
THB-Semi-Annual Swap Rate-Reference Banks	THB-Semi-Annual Swap Rate-Reference Banks	THB-Semi-Annual Swap Rate-Reference Banks	SWAP		
THB-SOR-Reference Banks	THB-SOR-Reference Banks	THB-SOR-Reference Banks	SOR-Reference Banks		
THB-SOR-Reuters	THB-SOR-Reuters	THB-SOR-Reuters	SOR-Reuters		
THB-SOR-Telerate	THB-SOR-Telerate	THB-SOR-Telerate	SOR-Telerate		

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THB-THBFIX	THB-THBFIX	-	THBFIX		Yes
THB-THBFIX-Reference Banks	THB-THBFIX-Reference Banks	THB-THBFIX-Reference Banks	THBFIX-Reference Banks		
THB-THBFIX-Reuters	THB-THBFIX-Reuters	THB-THBFIX-Reuters	THBFIX-Reuters		
THB-THOR	THB-THOR	-	THOR		Yes
THB-THOR-COMPOUND	THB-THOR-COMPOUND	THB-THOR-COMPOUND	THOR-COMPOUND		
THB-THOR-OIS Compound	THB-THOR-OIS Compound	-	THOR-OIS Compound		Yes
TRY Annual Swap Rate-11:00-TRADITION	TRY Annual Swap Rate-11:00-TRADITION	TRY Annual Swap Rate-11:00-TRADITION	SWAP		
TRY-Annual Swap Rate-11:15-BGCANTOR	TRY-Annual Swap Rate-11:15-BGCANTOR	TRY-Annual Swap Rate-11:15-BGCANTOR	SWAP		
TRY-Annual Swap Rate-Reference Banks	TRY-Annual Swap Rate-Reference Banks	TRY-Annual Swap Rate-Reference Banks	SWAP		
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP		
TRY-TLREF-OIS Compound	TRY-TLREF-OIS Compound	-	TLREF-OIS Compound		Yes
TRY-TLREF-OIS-COMPOUND	TRY-TLREF-OIS-COMPOUND	TRY-TLREF-OIS-COMPOUND	TLREF-OIS-COMPOUND		
TRY-TRLIBOR	TRY-TRLIBOR	-	LIBO	Update ISO Code	Yes
TRY-TRYIBOR-Reference Banks	TRY-TRYIBOR-Reference Banks	TRY-TRYIBOR-Reference Banks	TRYIBOR-Reference Banks		
TRY-TRYIBOR-Reuters	TRY-TRYIBOR-Reuters	TRY-TRYIBOR-Reuters	TRYIBOR-Reuters		
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP		
TWD-Quarterly-Annual Swap Rate-Reference Banks	TWD-Quarterly-Annual Swap Rate-Reference Banks	TWD-Quarterly-Annual Swap Rate-Reference Banks	SWAP		
TWD-Reference Dealers	TWD-Reference Dealers	TWD-Reference Dealers	Reference Dealers		
TWD-Reuters-6165	TWD-Reuters-6165	TWD-Reuters-6165	Reuters-6165		
TWD-TAIBIR01	TWD-TAIBIR01	TWD-TAIBIR01	TAIBIR01		
TWD-TAIBIR02	TWD-TAIBIR02	TWD-TAIBIR02	TAIBIR02		
TWD-TAIBOR	TWD-TAIBOR	-	TAIBOR		Yes
TWD-TAIBOR-Bloomberg	TWD-TAIBOR-Bloomberg	TWD-TAIBOR-Bloomberg	TAIBOR-Bloomberg		
TWD-TAIBOR-Reuters	TWD-TAIBOR-Reuters	TWD-TAIBOR-Reuters	TAIBOR-Reuters		
TWD-Telerate-6165	TWD-Telerate-6165	TWD-Telerate-6165	Telerate-6165		
TWD-TWCPBA	TWD-TWCPBA	TWD-TWCPBA	TWCPBA		
UK Base Rate	UK Base Rate	UK Base Rate	UK Base Rate		

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USD Swap Rate-BCMP1	USD Swap Rate-BCMP1	USD Swap Rate-BCMP1	SWAP		
USD Treasury Rate-BCMP1	USD Treasury Rate-BCMP1	USD Treasury Rate-BCMP1	TREA		
USD-3M LIBOR SWAP-CME vs LCH-ICAP	USD-3M LIBOR SWAP-CME vs LCH-ICAP	USD-3M LIBOR SWAP-CME vs LCH-ICAP	LIBO		
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO		
USD-6M LIBOR SWAP-CME vs LCH-ICAP	USD-6M LIBOR SWAP-CME vs LCH-ICAP	USD-6M LIBOR SWAP-CME vs LCH-ICAP	LIBO		
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO		
USD-AMERIBOR	USD-AMERIBOR	-	AMERIBOR		Yes
USD-AMERIBOR Average 30D	USD-AMERIBOR Average 30D	-	AMERIBOR Average 30D		Yes
USD-AMERIBOR Average 90D	USD-AMERIBOR Average 90D	-	AMERIBOR Average 90D		Yes
USD-AMERIBOR Term	USD-AMERIBOR Term	-	AMERIBOR Term		Yes
USD-AMERIBOR Term Structure	-	-	AMERIBOR Term Structure	Yes	Yes
USD-Annual Swap Rate-11:00-BGCANTOR	USD-Annual Swap Rate-11:00-BGCANTOR	USD-Annual Swap Rate-11:00-BGCANTOR	SWAP		
USD-Annual Swap Rate-11:00-TRADITION	USD-Annual Swap Rate-11:00-TRADITION	USD-Annual Swap Rate-11:00-TRADITION	SWAP		
USD-Annual Swap Rate-4:00-TRADITION	USD-Annual Swap Rate-4:00-TRADITION	USD-Annual Swap Rate-4:00-TRADITION	SWAP		
USD-BA-H.15	USD-BA-H.15	USD-BA-H.15	BA-H.15		
USD-BA-Reference Dealers	USD-BA-Reference Dealers	USD-BA-Reference Dealers	BA-Reference Dealers		
USD-BMA Municipal Swap Index	USD-BMA Municipal Swap Index	USD-BMA Municipal Swap Index	MAAA		
USD-BSBY	USD-BSBY	-	BSBY		Yes
USD-CD-H.15	USD-CD-H.15	USD-CD-H.15	CD-H.15		
USD-CD-Reference Dealers	USD-CD-Reference Dealers	USD-CD-Reference Dealers	CD-Reference Dealers		
USD-CMS-Reference Banks	USD-CMS-Reference Banks	USD-CMS-Reference Banks	CMS-Reference Banks		
USD-CMS-Reference Banks-ICAP SwapPX	USD-CMS-Reference Banks-ICAP SwapPX	USD-CMS-Reference Banks-ICAP SwapPX	CMS-Reference Banks-ICAP		
USD-CMS-Reuters	USD-CMS-Reuters	USD-CMS-Reuters	CMS-Reuters		
USD-CMS-Telerate	USD-CMS-Telerate	USD-CMS-Telerate	CMS-Telerate		
USD-CMT	USD-CMT	-	CMT		Yes
USD-CMT Average 1W	USD-CMT Average 1W	-	CMT Average 1W		Yes
USD-CMT-T7051	USD-CMT-T7051	USD-CMT-T7051	CMT-T7051		

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
USD-CMT-T7052	USD-CMT-T7052	USD-CMT-T7052	CMT-T7052		
USD-COF11-FHLBSF	USD-COF11-FHLBSF	USD-COF11-FHLBSF	COF11-FHLBSF		
USD-COF11-Reuters	USD-COF11-Reuters	USD-COF11-Reuters	COF11-Reuters		
USD-COF11-Telerate	USD-COF11-Telerate	USD-COF11-Telerate	COF11-Telerate		
USD-COFI	USD-COFI	-	COFI		Yes
USD-CP-H.15	USD-CP-H.15	USD-CP-H.15	CP-H.15		
USD-CP-Money Market Yield	USD-CP-Money Market Yield	-	CP-Money Market Yield		Yes
USD-CP-Reference Dealers	USD-CP-Reference Dealers	USD-CP-Reference Dealers	CP-Reference Dealers		
USD-Federal Funds	USD-Federal Funds		Federal Funds	Update ISO Code	Yes
USD-Federal Funds-H.15	USD-Federal Funds-H.15	USD-Federal Funds-H.15	Federal Funds-H.15		
USD-Federal Funds-H.15-Bloomberg	USD-Federal Funds-H.15-Bloomberg	USD-Federal Funds-H.15-Bloomberg	Federal Funds-H.15-Bloomb		
USD-Federal Funds-H.15-OIS-COMPOUND	USD-Federal Funds-H.15-OIS-COMPOUND	USD-Federal Funds-H.15-OIS-COMPOUND	Federal Funds-H.15-OIS-CO		
USD-Federal Funds-OIS Compound	USD-Federal Funds-OIS Compound	-	Federal Funds-OIS Compoun		Yes
USD-Federal Funds-Reference Dealers	USD-Federal Funds-Reference Dealers	USD-Federal Funds-Reference Dealers	Federal Funds-Reference D		
USD-FFCB-DISCO	USD-FFCB-DISCO	USD-FFCB-DISCO	FFCB-DISCO		
USD-ISDAFIX3-Swap Rate	USD-ISDAFIX3-Swap Rate	USD-ISDAFIX3-Swap Rate	SWAP		
USD-ISDAFIX3-Swap Rate-3:00	USD-ISDAFIX3-Swap Rate-3:00	USD-ISDAFIX3-Swap Rate-3:00	SWAP		
USD-ISDA-Swap Rate	USD-ISDA-Swap Rate	USD-ISDA-Swap Rate	SWAP		
USD-ISDA-Swap Rate-3:00	USD-ISDA-Swap Rate-3:00	USD-ISDA-Swap Rate-3:00	SWAP		
USD-LIBOR	USD-LIBOR	-	LIBO		Yes
USD-LIBOR ICE Swap Rate-11:00	USD-LIBOR ICE Swap Rate-11:00	-	SWAP		Yes
USD-LIBOR ICE Swap Rate-15:00	USD-LIBOR ICE Swap Rate-15:00	-	SWAP		Yes
USD-LIBOR-BBA	USD-LIBOR-BBA	USD-LIBOR-BBA	LIBO		
USD-LIBOR-BBA-Bloomberg	USD-LIBOR-BBA-Bloomberg	USD-LIBOR-BBA-Bloomberg	LIBO		
USD-LIBOR-ISDA	USD-LIBOR-ISDA	USD-LIBOR-ISDA	LIBO		
USD-LIBOR-LIBO	USD-LIBOR-LIBO	USD-LIBOR-LIBO	LIBO		
USD-LIBOR-Reference Banks	USD-LIBOR-Reference Banks	USD-LIBOR-Reference Banks	LIBO		

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
USD-Municipal Swap Index	USD-Municipal Swap Index	-	MAAA		Yes
USD-Municipal Swap Libor Ratio-11:00-ICAP	USD-Municipal Swap Libor Ratio-11:00-ICAP	USD-Municipal Swap Libor Ratio-11:00-ICAP	SWAP		
USD-Municipal Swap Rate-11:00-ICAP	USD-Municipal Swap Rate-11:00-ICAP	USD-Municipal Swap Rate-11:00-ICAP	SWAP		
USD-OIS-11:00-BGCANTOR	USD-OIS-11:00-BGCANTOR	USD-OIS-11:00-BGCANTOR	OIS-11:00-BGCANTOR		
USD-OIS-11:00-LON-ICAP	USD-OIS-11:00-LON-ICAP	USD-OIS-11:00-LON-ICAP	OIS-11:00-LON-ICAP		
USD-OIS-11:00-NY-ICAP	USD-OIS-11:00-NY-ICAP	USD-OIS-11:00-NY-ICAP	OIS-11:00-NY-ICAP		
USD-OIS-11:00-TRADITION	USD-OIS-11:00-TRADITION	USD-OIS-11:00-TRADITION	OIS-11:00-TRADITION		
USD-OIS-3:00-BGCANTOR	USD-OIS-3:00-BGCANTOR	USD-OIS-3:00-BGCANTOR	OIS-3:00-BGCANTOR		
USD-OIS-3:00-NY-ICAP	USD-OIS-3:00-NY-ICAP	USD-OIS-3:00-NY-ICAP	OIS-3:00-NY-ICAP		
USD-OIS-4:00-TRADITION	USD-OIS-4:00-TRADITION	USD-OIS-4:00-TRADITION	OIS-4:00-TRADITION		
USD-Overnight Bank Funding Rate	USD-Overnight Bank Funding Rate	USD-Overnight Bank Funding Rate	Overnight Bank Funding Ra		
USD-Prime	USD-Prime	-	Prime		Yes
USD-Prime-H.15	USD-Prime-H.15	USD-Prime-H.15	Prime-H.15		
USD-Prime-Reference Banks	USD-Prime-Reference Banks	USD-Prime-Reference Banks	Prime-Reference Banks		
USD-S&P Index-High Grade	USD-S&P Index-High Grade	USD-S&P Index-High Grade	S&P Index-High Grade		
USD-SandP Index High Grade	USD-SandP Index High Grade	-	SandP Index High Grade		Yes
USD-SIBOR-Reference Banks	USD-SIBOR-Reference Banks	USD-SIBOR-Reference Banks	SIBOR-Reference Banks		
USD-SIBOR-SIBO	USD-SIBOR-SIBO	USD-SIBOR-SIBO	SIBOR-SIBO		
USD-SIFMA Municipal Swap Index	USD-SIFMA Municipal Swap Index	USD-SIFMA Municipal Swap Index	MAAA		
USD-SOFR	USD-SOFR	-	SOFR		Yes
USD-SOFR Average 180D	USD-SOFR Average 180D	-	SOFR		Yes
USD-SOFR Average 30D	USD-SOFR Average 30D	-	SOFR		Yes
USD-SOFR Average 90D	USD-SOFR Average 90D	-	SOFR		Yes
USD-SOFR Compounded Index	USD-SOFR Compounded Index	-	SOFR Compounded Index	Update ISO Code	Yes
USD-SOFR ICE Swap Rate	USD-SOFR ICE Swap Rate	-	SWAP	Remove from QA	
USD-SOFR-COMPOUND	USD-SOFR-COMPOUND	USD-SOFR-COMPOUND	SOFR		
USD-SOFR-OIS Compound	USD-SOFR-OIS Compound	-	SOFR-OIS Compound		Yes

Reference Rate / Underlying Instrument Index	Current QA	Current DSB Prod	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
USD-TBILL Secondary Market-Bond Equivalent Yield	USD-TBILL Secondary Market-Bond Equivalent Yield	-	TBILL Secondary Market-Bo		Yes
USD-TBILL-H.15	USD-TBILL-H.15	USD-TBILL-H.15	TBILL-H.15		
USD-TBILL-H.15-Bloomberg	USD-TBILL-H.15-Bloomberg	USD-TBILL-H.15-Bloomberg	TBILL-H.15-Bloomberg		
USD-TBILL-Secondary Market	USD-TBILL-Secondary Market	USD-TBILL-Secondary Market	TBILL-Secondary Market		
USD-TIBOR-ISDC	USD-TIBOR-ISDC	USD-TIBOR-ISDC	TIBO		
USD-TIBOR-Reference Banks	USD-TIBOR-Reference Banks	USD-TIBOR-Reference Banks	TIBO		
USD-Treasury Rate-ICAP BrokerTec	USD-Treasury Rate-ICAP BrokerTec	USD-Treasury Rate-ICAP BrokerTec	TREA		
USD-Treasury Rate-SwapMarker100	USD-Treasury Rate-SwapMarker100	USD-Treasury Rate-SwapMarker100	TREA		
USD-Treasury Rate-SwapMarker99	USD-Treasury Rate-SwapMarker99	USD-Treasury Rate-SwapMarker99	TREA		
USD-Treasury Rate-T19901	USD-Treasury Rate-T19901	USD-Treasury Rate-T19901	TREA		
USD-Treasury Rate-T500	USD-Treasury Rate-T500	USD-Treasury Rate-T500	TREA		
USD-Treasury-19901-3:00-ICAP	USD-Treasury-19901-3:00-ICAP	USD-Treasury-19901-3:00-ICAP	TREA		
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	VND-Semi-Annual Swap Rate-11:00-BGCANTOR	VND-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP		
VND-Semi-Annual Swap Rate-Reference Banks	VND-Semi-Annual Swap Rate-Reference Banks	VND-Semi-Annual Swap Rate-Reference Banks	SWAP		
ZAR-DEPOSIT-Reference Banks	ZAR-DEPOSIT-Reference Banks	ZAR-DEPOSIT-Reference Banks	DEPOSIT-Reference Banks		
ZAR-DEPOSIT-SAFEX	ZAR-DEPOSIT-SAFEX	ZAR-DEPOSIT-SAFEX	DEPOSIT-SAFEX		
ZAR-JIBAR	ZAR-JIBAR	-	JIBA		Yes
ZAR-JIBAR-Reference Banks	ZAR-JIBAR-Reference Banks	ZAR-JIBAR-Reference Banks	JIBA		
ZAR-JIBAR-SAFEX	ZAR-JIBAR-SAFEX	ZAR-JIBAR-SAFEX	JIBA		
ZAR-Prime Average	ZAR-Prime Average	-	Prime Average		Yes
ZAR-PRIME-AVERAGE	ZAR-PRIME-AVERAGE	ZAR-PRIME-AVERAGE	PRIME-AVERAGE		
ZAR-PRIME-AVERAGE-Reference Banks	ZAR-PRIME-AVERAGE-Reference Banks	ZAR-PRIME-AVERAGE-Reference Banks	PRIME-AVERAGE-Reference B		
ZAR-Quarterly Swap Rate-1:00-TRADITION	ZAR-Quarterly Swap Rate-1:00-TRADITION	ZAR-Quarterly Swap Rate-1:00-TRADITION	SWAP		
ZAR-Quarterly Swap Rate-5:30-TRADITION	ZAR-Quarterly Swap Rate-5:30-TRADITION	ZAR-Quarterly Swap Rate-5:30-TRADITION	SWAP		
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP		

- New FROS, to be added to DSB QA and DSB Production: **15**

Reference Rate / Underlying Instrument Index	Current QA	ISO 20022 Code (Alphanumeric 25 characters)	To be added in QA	To be added in DSB Prod
EUR-EuroSTR Average 12M	-	ESTR	Yes	Yes
EUR-EuroSTR Average 1M	-	ESTR	Yes	Yes
EUR-EuroSTR Average 1W	-	ESTR	Yes	Yes
EUR-EuroSTR Average 3M	-	ESTR	Yes	Yes
EUR-EuroSTR Average 6M	-	ESTR	Yes	Yes
EUR-EuroSTR Compounded Index	-	ESTR	Yes	Yes
GBP-SONIA ICE Term	-	SONA	Yes	Yes
GBP-SONIA Refinitiv Term	-	SONA	Yes	Yes
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	-	SWAP	Yes	Yes
JPY-TONA Average 180D	-	TONA Average 180D	Yes	Yes
JPY-TONA Average 30D	-	TONA Average 30D	Yes	Yes
JPY-TONA Average 90D	-	TONA Average 90D	Yes	Yes
JPY-TONA Compounded Index	-	TONA Compounded Index	Yes	Yes
MXN-TIIE-Reference Banks	-	TIIE-Reference Banks	Yes	Yes
USD-AMERIBOR Term Structure	-	AMERIBOR Term Structure	Yes	Yes

- Currently in DSB QA environment, to be removed (not added to DSB Production): **3**

Reference Rate / Underlying Instrument Index	Current QA	ISO 20022 Code (Alphanumeric 25 characters)	To be removed in QA	Not to be added in DSB Prod
IDR-INDONIA	IDR-INDONIA	INDONIA	Remove from QA	Do Not Add
MXN-Cetes	MXN-Cetes	Cetes	Remove from QA	Do Not Add
USD-SOFR ICE Swap Rate	USD-SOFR ICE Swap Rate	SWAP	Remove from QA	Do Not Add

- Currently in DSB QA environment, ISO 20022 Code to be updated: **8**

Reference Rate / Underlying Instrument Index	Current QA	ISO 20022 Code (Alphanumeric 25 characters)	To Update ISO Code in QA	To be added in DSB Prod
CNY-SHIBOR	CNY-SHIBOR	HKIO	Update ISO Code	Yes
CNY-SHIBOR-OIS Compound	CNY-SHIBOR-OIS Compound	HKIO	Update ISO Code	Yes
CZK-CZEONIA	CZK-CZEONIA	EONA	Update ISO Code	Yes
CZK-CZEONIA-OIS Compound	CZK-CZEONIA-OIS Compound	EONA	Update ISO Code	Yes
RUB-MosPrime	RUB-MosPrime	MosPrime	Update ISO Code	Yes
TRY-TRLIBOR	TRY-TRLIBOR	LIBO	Update ISO Code	Yes
USD-Federal Funds	USD-Federal Funds	Federal Funds	Update ISO Code	Yes
USD-SOFR Compounded Index	USD-SOFR Compounded Index	SOFR Compounded Index	Update ISO Code	Yes

- Total new FROs to be added to DSB Production: **144**

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)	To be added in DSB Prod
AED-EIBOR	EIBOR	Yes
AUD-AONIA	AONIA	Yes
AUD-AONIA-OIS Compound	AONIA-OIS Compound	Yes
AUD-BBSW	BBSW	Yes
AUD-BBSW Quarterly Swap Rate ICAP	SWAP	Yes
AUD-BBSW Semi Annual Swap Rate ICAP	SWAP	Yes
AUD-BBSY Bid	BBSY Bid	Yes
CAD-CDOR	CDOR	Yes
CAD-CORRA	CORA	Yes
CAD-CORRA-OIS Compound	CORA	Yes
CHF-LIBOR	LIBO	Yes
CHF-SARON	SARON	Yes
CHF-SARON-OIS Compound	SARON-OIS Compound	Yes
CLP-ICP	ICP	Yes
CNH-HIBOR	HKIO	Yes
CNY-Deposit Rate	Deposit Rate	Yes
CNY-Fixing Repo Rate	Fixing Repo Rate	Yes
CNY-LPR	LPR	Yes
CNY-Quarterly 7D Repo NDS Rate Tradition	Quarterly 7D Repo NDS Rat	Yes
CNY-SHIBOR	HKIO	Yes
CNY-SHIBOR-OIS Compound	HKIO	Yes
COP-IBR-OIS Compound	IBR-OIS Compound	Yes

CZK-CZEONIA	EONA	Yes
CZK-CZEONIA-OIS Compound	EONA	Yes
CZK-PRIBOR	PRBO	Yes
DKK-CIBOR	CIBO	Yes
DKK-CIBOR2	CIBO	Yes
DKK-CITA	CITA	Yes
DKK-Tom Next-OIS Compound	Tom Next-OIS Compound	Yes
EUR-CNO TEC10	CNO TEC10	Yes
EUR-EONIA	EONA	Yes
EUR-EONIA-Average	EONA	Yes
EUR-EONIA-OIS Compound	EONA	Yes
EUR-EURIBOR	EURI	Yes
EUR-EURIBOR ICE Swap Rate-11:00	SWAP	Yes
EUR-EURIBOR ICE Swap Rate-12:00	SWAP	Yes
EUR-EURONIA-OIS Compound	EURI	Yes
EUR-EuroSTR	ESTR	Yes
EUR-EuroSTR Average 12M	ESTR	Yes
EUR-EuroSTR Average 1M	ESTR	Yes
EUR-EuroSTR Average 1W	ESTR	Yes
EUR-EuroSTR Average 3M	ESTR	Yes
EUR-EuroSTR Average 6M	ESTR	Yes
EUR-EuroSTR Compounded Index	ESTR	Yes
EUR-EuroSTR-OIS Compound	ESTR	Yes
EUR-LIBOR	LIBO	Yes
GBP-LIBOR	LIBO	Yes
GBP-LIBOR ICE Swap Rate	SWAP	Yes
GBP-RONIA	RONIA	Yes
GBP-RONIA-OIS Compound	RONIA-OIS Compound	Yes
GBP-SONIA	SONA	Yes
GBP-SONIA Compounded Index	SONA	Yes
GBP-SONIA ICE Swap Rate	SWAP	Yes
GBP-SONIA ICE Term	SONA	Yes
GBP-SONIA Refinitiv Term	SONA	Yes
GBP-SONIA-OIS Compound	SONIA-OIS Compound	Yes
GBP-UK Base Rate	UK Base Rate	Yes
HKD-HIBOR	HKIO	Yes
HKD-HONIA	HONIA	Yes
HKD-HONIA-OIS Compound	HONIA-OIS Compound	Yes
HUF-BUBOR	BUBO	Yes
HUF-HUFONIA	HUFONIA	Yes

IDR-JIBOR	JIBOR	Yes
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP	Yes
ILS-TELBOR	TLBO	Yes
INR-MIBOR OIS	MIBOR OIS	Yes
INR-MIBOR-OIS Compound	MIBOR-OIS Compound	Yes
ISK-REIBOR	REIBOR	Yes
JPY-Euroyen TIBOR	TIBO	Yes
JPY-LIBOR	LIBO	Yes
JPY-LIBOR TSR-10:00	LIBO	Yes
JPY-LIBOR TSR-15:00	LIBO	Yes
JPY-LTPR MHBK	LTPR MHBK	Yes
JPY-TIBOR	TIBO	Yes
JPY-TONA	TONA	Yes
JPY-TONA Average 180D	TONA Average 180D	Yes
JPY-TONA Average 30D	TONA Average 30D	Yes
JPY-TONA Average 90D	TONA Average 90D	Yes
JPY-TONA Compounded Index	TONA Compounded Index	Yes
JPY-TONA-OIS Compound	TONA-OIS Compound	Yes
KRW-CD 91D	CD 91D	Yes
MXN-TIIE	TIIE	Yes
MXN-TIIE-Reference Banks	TIIE-Reference Banks	Yes
MYR-KLIBOR	LIBO	Yes
NOK-NIBOR	NIBO	Yes
NOK-NIBOR-NIBR-Bloomberg	NIBO	Yes
NOK-NOWA	NOWA	Yes
NOK-NOWA-OIS Compound	NOWA-OIS Compound	Yes
NZD-BKBM Bid	BKBM Bid	Yes
NZD-BKBM FRA	BKBM FRA	Yes
NZD-BKBM FRA Swap Rate ICAP	SWAP	Yes
NZD-NZIONA	NZIONA	Yes
NZD-NZIONA-OIS Compound	NZIONA-OIS Compound	Yes
PHP-PHIREF	PHIREF	Yes
PLN-POLONIA	POLONIA	Yes
PLN-POLONIA-OIS Compound	POLONIA-OIS Compound	Yes
PLN-WIBID	WIBID	Yes
PLN-WIBOR	WIBO	Yes
RON-ROBID	ROBID	Yes
RON-ROBOR	ROBOR	Yes
RUB-Key Rate CBRF	Key Rate CBRF	Yes
RUB-MosPrime	MosPrime	Yes

RUB-RUONIA	RUONIA	Yes
RUB-RUONIA-OIS Compound	RUONIA-OIS Compound	Yes
SAR-SAIBOR	SAIBOR	Yes
SEK-STIBOR	STBO	Yes
SEK-STIBOR-OIS Compound	STBO	Yes
SGD-SIBOR	SIBOR	Yes
SGD-SOR	SOR	Yes
SGD-SORA	SORA	Yes
SGD-SORA-OIS Compound	SORA-OIS Compound	Yes
THB-THBFIX	THBFIX	Yes
THB-THOR	THOR	Yes
THB-THOR-OIS Compound	THOR-OIS Compound	Yes
TRY-TLREF-OIS Compound	TLREF-OIS Compound	Yes
TRY-TRLIBOR	LIBO	Yes
TWD-TAIBOR	TAIBOR	Yes
USD-AMERIBOR	AMERIBOR	Yes
USD-AMERIBOR Average 30D	AMERIBOR Average 30D	Yes
USD-AMERIBOR Average 90D	AMERIBOR Average 90D	Yes
USD-AMERIBOR Term	AMERIBOR Term	Yes
USD-AMERIBOR Term Structure	AMERIBOR Term Structure	Yes
USD-BSBY	BSBY	Yes
USD-CMT	CMT	Yes
USD-CMT Average 1W	CMT Average 1W	Yes
USD-COFI	COFI	Yes
USD-CP-Money Market Yield	CP-Money Market Yield	Yes
USD-Federal Funds	Federal Funds	Yes
USD-Federal Funds-OIS Compound	Federal Funds-OIS Compoun	Yes
USD-LIBOR	LIBO	Yes
USD-LIBOR ICE Swap Rate-11:00	SWAP	Yes
USD-LIBOR ICE Swap Rate-15:00	SWAP	Yes
USD-Municipal Swap Index	MAAA	Yes
USD-Prime	Prime	Yes
USD-SandP Index High Grade	SandP Index High Grade	Yes
USD-SOFR	SOFR	Yes
USD-SOFR Average 180D	SOFR	Yes
USD-SOFR Average 30D	SOFR	Yes
USD-SOFR Average 90D	SOFR	Yes
USD-SOFR Compounded Index	SOFR Compounded Index	Yes
USD-SOFR-OIS Compound	SOFR-OIS Compound	Yes
USD-TBILL Secondary Market-Bond Equivalent Yield	TBILL Secondary Market-Bo	Yes

ZAR-JIBAR	JIBA	Yes
ZAR-Prime Average	Prime Average	Yes

Appendix 3 : Standard Market Index Enumerations in the DSB Production (after this change)

After adding all new 144 FROs, full list of Reference Rates that are to Go-LIVE in the DSB Production should look exactly the same as per table below – ie: these lists contain both the new and “legacy” FROs and represent the FRO enumerated list as it will be following the release of DSB-1002 into the Production environment.

Note: Rates-CPI are not impacted and remains unchanged.

3.1 Rates

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
AED-EBOR-Reuters	EBOR-Reuters
AED-EIBOR	EIBOR
AUD-AONIA	AONIA
AUD-AONIA-OIS Compound	AONIA-OIS Compound
AUD-AONIA-OIS-COMPOUND	AONIA-OIS-COMPOUND
AUD-AONIA-OIS-COMPOUND-SwapMarker	AONIA-OIS-COMPOUND-SwapMa
AUD-BBR-AUBBSW	BBR-AUBBSW
AUD-BBR-BBSW	BBSW
AUD-BBR-BBSW-Bloomberg	BBSW
AUD-BBR-BBSY (BID)	BBR-BBSY (BID)
AUD-BBR-ISDC	BBR-ISDC
AUD-BBSW	BBSW
AUD-BBSW Quarterly Swap Rate ICAP	SWAP
AUD-BBSW Semi Annual Swap Rate ICAP	SWAP
AUD-BBSY Bid	BBSY Bid
AUD-LIBOR-BBA	LIBO
AUD-LIBOR-BBA-Bloomberg	LIBO
AUD-LIBOR-Reference Banks	LIBO
AUD-Quarterly Swap Rate-ICAP	SWAP
AUD-Quarterly Swap Rate-ICAP-Reference Banks	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
AUD-Semi-annual Swap Rate-ICAP	SWAP
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
AUD-Swap Rate-Reuters	SWAP
BRL-CDI	CDI
CAD-BA-CDOR	CDOR
CAD-BA-CDOR-Bloomberg	CDOR
CAD-BA-ISDD	BA-ISDD
CAD-BA-Reference Banks	BA-Reference Banks
CAD-BA-Reuters	BA-Reuters
CAD-BA-Telerate	BA-Telerate
CAD-CDOR	CDOR
CAD-CORRA	CORA
CAD-CORRA-OIS Compound	CORA
CAD-CORRA-OIS-COMPOUND	CORRA-OIS-COMPOUND
CAD-ISDA-Swap Rate	SWAP
CAD-LIBOR-BBA	LIBO
CAD-LIBOR-BBA-Bloomberg	LIBO
CAD-LIBOR-BBA-SwapMarker	LIBO
CAD-LIBOR-Reference Banks	LIBO
CAD-REPO-CORRA	REPO-CORRA
CAD-TBILL-ISDD	TBILL-ISDD
CAD-TBILL-Reference Banks	TBILL-Reference Banks
CAD-TBILL-Reuters	TBILL-Reuters
CAD-TBILL-Telerate	TBILL-Telerate
CHF USD-Basis Swaps-11:00-ICAP	SWAP
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-Annual Swap Rate	SWAP
CHF-Annual Swap Rate-11:00-ICAP	SWAP
CHF-Annual Swap Rate-Reference Banks	SWAP
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	SWAP
CHF-ISDAFIX-Swap Rate	ISDA
CHF-LIBOR	LIBO
CHF-LIBOR-BBA	LIBO
CHF-LIBOR-BBA-Bloomberg	LIBO
CHF-LIBOR-ISDA	LIBO
CHF-LIBOR-Reference Banks	LIBO
CHF-OIS-11:00-ICAP	OIS-11:00-ICAP
CHF-SARON	SARON
CHF-SARON-OIS Compound	SARON-OIS Compound
CHF-SARON-OIS-COMPOUND	SARON-OIS-COMPOUND
CHF-TOIS-OIS-COMPOUND	TOIS-OIS-COMPOUND
CL-CLICP-Bloomberg	CL-CLICP-Bloomberg
CLP-ICP	ICP
CLP-TNA	TNA
CNH-HIBOR	HKIO
CNH-HIBOR-Reference Banks	HIBOR-Reference Banks
CNH-HIBOR-TMA	HIBOR-TMA

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
CNY 7-Repo Compounding Date	7-Repo Compounding Date
CNY-CNREPOFIX=CFXS-Reuters	CNREPOFIX=CFXS-Reuters
CNY-Deposit Rate	Deposit Rate
CNY-Fixing Repo Rate	Fixing Repo Rate
CNY-LPR	LPR
CNY-PBOCB-Reuters	PBOCB-Reuters
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	SWAP
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	SWAP
CNY-Quarterly 7D Repo NDS Rate Tradition	Quarterly 7D Repo NDS Rat
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
CNY-Semi-Annual Swap Rate-Reference Banks	SWAP
CNY-SHIBOR	HKIO
CNY-SHIBOR-OIS Compound	HKIO
CNY-Shibor-OIS-Compounding	Shibor-OIS-Compounding
CNY-SHIBOR-Reuters	SHIBOR-Reuters
COP-IBR-OIS Compound	IBR-OIS Compound
COP-IBR-OIS-COMPOUND	IBR-OIS-COMPOUND
CZK-Annual Swap Rate-11:00-BGCANTOR	SWAP
CZK-Annual Swap Rate-Reference Banks	SWAP
CZK-CZEONIA	EONA
CZK-CZEONIA-OIS Compound	EONA
CZK-PRIBOR	PRBO
CZK-PRIBOR-PRBO	PRBO
CZK-PRIBOR-Reference Banks	PRBO
DKK-CIBOR	CIBO
DKK-CIBOR2	CIBO
DKK-CIBOR2-Bloomberg	CIBO
DKK-CIBOR2-DKNA13	CIBO

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
DKK-CIBOR-DKNA13	CIBO
DKK-CIBOR-DKNA13-Bloomberg	CIBO
DKK-CIBOR-Reference Banks	CIBO
DKK-CITA	CITA
DKK-CITA-DKNA14-COMPOUND	CITA-DKNA14-COMPOUND
DKK-DKKOIS-OIS-COMPOUND	DKKOIS-OIS-COMPOUND
DKK-Tom Next-OIS Compound	Tom Next-OIS Compound
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	SWAP
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	SWAP
EUR USD-Basis Swaps-11:00-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00	SWAP
EUR-Annual Swap Rate-10:00-BGCANTOR	SWAP
EUR-Annual Swap Rate-10:00-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00-ICAP	SWAP
EUR-Annual Swap Rate-10:00-SwapMarker	SWAP
EUR-Annual Swap Rate-10:00-TRADITION	SWAP
EUR-Annual Swap Rate-11:00	SWAP
EUR-Annual Swap Rate-11:00-Bloomberg	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
EUR-Annual Swap Rate-11:00-ICAP	SWAP
EUR-Annual Swap Rate-11:00-SwapMarker	SWAP
EUR-Annual Swap Rate-3 Month	SWAP
EUR-Annual Swap Rate-3 Month-SwapMarker	SWAP
EUR-Annual Swap Rate-4:15-TRADITION	SWAP
EUR-Annual Swap Rate-Reference Banks	SWAP
EUR-CNO TEC10	CNO TEC10
EUR-EONIA	EONA
EUR-EONIA-AVERAGE	EONA
EUR-EONIA-Average	EONA
EUR-EONIA-OIS Compound	EONA
EUR-EONIA-OIS-10:00-BGCANTOR	EONA
EUR-EONIA-OIS-10:00-ICAP	EONA
EUR-EONIA-OIS-10:00-TRADITION	EONA
EUR-EONIA-OIS-11:00-ICAP	EONA
EUR-EONIA-OIS-4:15-TRADITION	EONA
EUR-EONIA-OIS-COMPOUND	EONA
EUR-EONIA-OIS-COMPOUND-Bloomberg	EONA
EUR-EONIA-Swap-Index	EONS
EUR-EURIBOR	EURI
EUR-EURIBOR ICE Swap Rate-11:00	SWAP
EUR-EURIBOR ICE Swap Rate-12:00	SWAP
EUR-EURIBOR-Act/365	EURI
EUR-EURIBOR-Act/365-Bloomberg	EURI
EUR-EURIBOR-Reference Banks	EURI
EUR-EURIBOR-Reuters	EURI
EUR-EURIBOR-Telerate	EURI
EUR-EURONIA-OIS Compound	EURI

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
EUR-EURONIA-OIS-COMPOUND	EURI
EUR-EuroSTR	ESTR
EUR-EuroSTR Average 12M	ESTR
EUR-EuroSTR Average 1M	ESTR
EUR-EuroSTR Average 1W	ESTR
EUR-EuroSTR Average 3M	ESTR
EUR-EuroSTR Average 6M	ESTR
EUR-EuroSTR Compounded Index	ESTR
EUR-EuroSTR-COMPOUND	ESTR
EUR-EuroSTR-OIS Compound	ESTR
EUR-ISDA-EURIBOR Swap Rate-11:00	EURI
EUR-ISDA-EURIBOR Swap Rate-12:00	EURI
EUR-ISDA-LIBOR Swap Rate-10:00	LIBO
EUR-ISDA-LIBOR Swap Rate-11:00	LIBO
EUR-LIBOR	LIBO
EUR-LIBOR-BBA	LIBO
EUR-LIBOR-BBA-Bloomberg	LIBO
EUR-LIBOR-Reference Banks	LIBO
EUR-TAM-CDC	TAM-CDC
EUR-TEC10-CNO	TEC10-CNO
EUR-TEC10-CNO-SwapMarker	TEC10-CNO-SwapMarker
EUR-TEC10-Reference Banks	TEC10-Reference Banks
EUR-TEC5-CNO	TEC5-CNO
EUR-TEC5-CNO-SwapMarker	TEC5-CNO-SwapMarker
EUR-TEC5-Reference Banks	TEC5-Reference Banks
EUR-TMM-CDC-COMPOUND	TMM-CDC-COMPOUND
GBP USD-Basis Swaps-11:00-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
GBP-ISDA-Swap Rate	SWAP
GBP-LIBOR	LIBO
GBP-LIBOR ICE Swap Rate	SWAP
GBP-LIBOR-BBA	LIBO
GBP-LIBOR-BBA-Bloomberg	LIBO
GBP-LIBOR-ISDA	LIBO
GBP-LIBOR-Reference Banks	LIBO
GBP-RONIA	RONIA
GBP-RONIA-OIS Compound	RONIA-OIS Compound
GBP-Semi Annual Swap Rate-11:00-TRADITION	SWAP
GBP-Semi Annual Swap Rate-4:15-TRADITION	SWAP
GBP-Semi-Annual Swap Rate	SWAP
GBP-Semi-Annual Swap Rate-11:00-ICAP	SWAP
GBP-Semi-Annual Swap Rate-Reference Banks	SWAP
GBP-Semi-Annual Swap Rate-SwapMarker26	SWAP
GBP-SONIA	SONA
GBP-SONIA Compounded Index	SONA
GBP-SONIA ICE Swap Rate	SWAP
GBP-SONIA ICE Term	SONA
GBP-SONIA Refinitiv Term	SONA
GBP-SONIA Swap Rate	SWAP
GBP-SONIA-COMPOUND	SONA
GBP-SONIA-OIS Compound	SONIA-OIS Compound
GBP-SONIA-OIS-11:00-ICAP	SONA
GBP-SONIA-OIS-11:00-TRADITION	SONA

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
GBP-SONIA-OIS-4:15-TRADITION	SONA
GBP-UK Base Rate	UK Base Rate
GBP-WMBA-RONIA-COMPOUND	WMBA-RONIA-COMPOUND
GBP-WMBA-SONIA-COMPOUND	SONA
GRD-ATHIBOR-ATHIBOR	ATHIBOR-ATHIBOR
GRD-ATHIBOR-Reference Banks	ATHIBOR-Reference Banks
GRD-ATHIBOR-Telerate	ATHIBOR-Telerate
GRD-ATHIMID-Reference Banks	ATHIMID-Reference Banks
GRD-ATHIMID-Reuters	ATHIMID-Reuters
HKD-HIBOR	HKIO
HKD-HIBOR-HIBOR=	HIBOR-HIBOR
HKD-HIBOR-HIBOR-Bloomberg	HIBOR-HIBOR-Bloomberg
HKD-HIBOR-HKAB	HIBOR-HKAB
HKD-HIBOR-HKAB-Bloomberg	HIBOR-HKAB-Bloomberg
HKD-HIBOR-ISDC	HIBOR-ISDC
HKD-HIBOR-Reference Banks	HIBOR-Reference Banks
HKD-HONIA	HONIA
HKD-HONIA-OIS Compound	HONIA-OIS Compound
HKD-HONIX-OIS-COMPOUND	HONIX-OIS-COMPOUND
HKD-ISDA-Swap Rate-11:00	SWAP
HKD-ISDA-Swap Rate-4:00	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	SWAP
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
HUF-BUBOR	BUBO
HUF-BUBOR-Reference Banks	BUBO
HUF-BUBOR-Reuters	BUBO
HUF-HUFONIA	HUFONIA
IDR-IDMA-Bloomberg	IDMA-Bloomberg
IDR-IDRFIX	IDRFIX
IDR-JIBOR	JIBOR
IDR-JIBOR-Reuters	JIBOR-Reuters
IDR-SBI-Reuters	SBI-Reuters
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
IDR-Semi-Annual Swap Rate-Reference Banks	SWAP
IDR-SOR-Reference Banks	SOR-Reference Banks
IDR-SOR-Reuters	SOR-Reuters
IDR-SOR-Telerate	SOR-Telerate
ILS-TELBOR	TLBO
ILS-TELBOR01-Reuters	TLBO
ILS-TELBOR-Reference Banks	TLBO
INR-BMK	BMK
INR-CMT	CMT
INR-FBIL-MIBOR-OIS-COMPOUND	FBIL-MIBOR-OIS-COMPOUND
INR-INBMK-REUTERS	INBMK-REUTERS
INR-MIBOR OIS	MIBOR OIS
INR-MIBOR-OIS Compound	MIBOR-OIS Compound
INR-MIBOR-OIS-COMPOUND	MIBOR-OIS-COMPOUND
INR-MIFOR	MIFOR
INR-MIOIS	MIOIS
INR-MITOR-OIS-COMPOUND	MITOR-OIS-COMPOUND

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
INR-Reference Banks	Reference Banks
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	SWAP
INR-Semi-Annual Swap Rate-Reference Banks	SWAP
ISK-REIBOR	REIBOR
ISK-REIBOR-Reference Banks	REIBOR-Reference Banks
ISK-REIBOR-Reuters	REIBOR-Reuters
JPY USD-Basis Swaps-11:00-ICAP	SWAP
JPY-Annual Swap Rate-11:00-TRADITION	SWAP
JPY-Annual Swap Rate-3:00-TRADITION	SWAP
JPY-BBSF-Bloomberg-10:00	BBSF-Bloomberg-10:00
JPY-BBSF-Bloomberg-15:00	BBSF-Bloomberg-15:00
JPY-Euroyen TIBOR	TIBO
JPY-ISDA-Swap Rate-10:00	SWAP
JPY-ISDA-Swap Rate-15:00	SWAP
JPY-LIBOR	LIBO
JPY-LIBOR TSR-10:00	LIBO
JPY-LIBOR TSR-15:00	LIBO
JPY-LIBOR-BBA	LIBO
JPY-LIBOR-BBA-Bloomberg	LIBO
JPY-LIBOR-FRASETT	LIBO
JPY-LIBOR-ISDA	LIBO
JPY-LIBOR-Reference Banks	LIBO
JPY-LTPR MHBK	LTPR MHBK
JPY-LTPR-MHCB	LTPR-MHCB
JPY-LTPR-TBC	LTPR-TBC
JPY-MUTANCALL-TONAR	MUTANCALL-TONAR
JPY-OIS-11:00-ICAP	OIS-11:00-ICAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
JPY-OIS-11:00-TRADITION	OIS-11:00-TRADITION
JPY-OIS-3:00-TRADITION	OIS-3:00-TRADITION
JPY-Quoting Banks-LIBOR	Quoting Banks-LIBOR
JPY-STPR-Quoting Banks	STPR-Quoting Banks
JPY-TIBOR	TIBO
JPY-TIBOR-17096	TIBO
JPY-TIBOR-17097	TIBO
JPY-TIBOR-DTIBOR01	TIBO
JPY-TIBOR-TIBM	TIBO
JPY-TIBOR-TIBM (10 Banks)	TIBO
JPY-TIBOR-TIBM (5 Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)-Bloomberg	TIBO
JPY-TIBOR-TIBM-Reference Banks	TIBO
JPY-TIBOR-ZTIBOR	TIBO
JPY-TONA	TONA
JPY-TONA Average 180D	TONA Average 180D
JPY-TONA Average 30D	TONA Average 30D
JPY-TONA Average 90D	TONA Average 90D
JPY-TONA Compounded Index	TONA Compounded Index
JPY-TONA-OIS Compound	TONA-OIS Compound
JPY-TONA-OIS-COMPOUND	TONA-OIS-COMPOUND
JPY-TSR-Reference Banks	TSR-Reference Banks
JPY-TSR-Reuters-10:00	TSR-Reuters-10:00
JPY-TSR-Reuters-15:00	TSR-Reuters-15:00
JPY-TSR-Telerate-10:00	TSR-Telerate-10:00
JPY-TSR-Telerate-15:00	TSR-Telerate-15:00
KRW-Bond-3222	Bond-3222

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
KRW-CD 91D	CD 91D
KRW-CD-3220	CD-3220
KRW-CD-KSDA-Bloomberg	CD-KSDA-Bloomberg
KRW-Quarterly Annual Swap Rate-3:30-ICAP	SWAP
MXN-TIIE	TIIE
MXN-TIIE-Banxico	TIIE-Banxico
MXN-TIIE-Banxico-Bloomberg	TIIE-Banxico-Bloomberg
MXN-TIIE-Banxico-Reference Banks	TIIE-Banxico-Reference Ba
MXN-TIIE-Reference Banks	TIIE-Reference Banks
MYR-KLIBOR	LIBO
MYR-KLIBOR-BNM	KLIBOR-BNM
MYR-KLIBOR-Reference Banks	KLIBOR-Reference Banks
MYR-Quarterly Swap Rate-11:00-TRADITION	SWAP
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
NOK-NIBOR	NIBO
NOK-NIBOR-NIBR	NIBO
NOK-NIBOR-NIBR-Bloomberg	NIBO
NOK-NIBOR-NIBR-Reference Banks	NIBO
NOK-NIBOR-OIBOR	NIBO
NOK-NIBOR-Reference Banks	NIBO
NOK-NOWA	NOWA
NOK-NOWA-OIS Compound	NOWA-OIS Compound
NZD-BBR-BID	BBR-BID
NZD-BBR-FRA	BBR-FRA
NZD-BBR-ISDC	BBR-ISDC
NZD-BBR-Reference Banks	BBR-Reference Banks
NZD-BBR-Telerate	BBR-Telerate
NZD-BKBM Bid	BKBM Bid

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
NZD-BKBM FRA	BKBM FRA
NZD-BKBM FRA Swap Rate ICAP	SWAP
NZD-NZIONA	NZIONA
NZD-NZIONA-OIS Compound	NZIONA-OIS Compound
NZD-NZIONA-OIS-COMPOUND	NZIONA-OIS-COMPOUND
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
NZD-Swap Rate-ICAP	SWAP
NZD-Swap Rate-ICAP-Reference Banks	SWAP
PHP-PHIREF	PHIREF
PHP-PHIREF-BAP	PHIREF-BAP
PHP-PHIREF-Bloomberg	PHIREF-Bloomberg
PHP-PHIREF-Reference Banks	PHIREF-Reference Banks
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
PHP-Semi-Annual Swap Rate-Reference Banks	SWAP
PLN-POLONIA	POLONIA
PLN-POLONIA-OIS Compound	POLONIA-OIS Compound
PLN-POLONIA-OIS-COMPOUND	POLONIA-OIS-COMPOUND
PLN-WIBID	WIBID
PLN-WIBOR	WIBO
PLN-WIBOR-Reference Banks	WIBO
PLN-WIBOR-WIBO	WIBO
PLZ-WIBOR-Reference Banks	WIBO
PLZ-WIBOR-WIBO	WIBO
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	FUNDS RATE-FRANCE-OIS-COM
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	FUNDS RATE-GERMANY-OIS-CO
REPOFUNDS RATE-ITALY-OIS-COMPOUND	FUNDS RATE-ITALY-OIS-COMP
RON-Annual Swap Rate-11:00-BGCANTOR	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
RON-Annual Swap Rate-Reference Banks	SWAP
RON-RBOR-Reuters	RBOR-Reuters
RON-ROBID	ROBID
RON-ROBOR	ROBOR
RUB-Annual Swap Rate-11:00-BGCANTOR	SWAP
RUB-Annual Swap Rate-12:45-TRADITION	SWAP
RUB-Annual Swap Rate-4:15-TRADITION	SWAP
RUB-Annual Swap Rate-Reference Banks	SWAP
RUB-Annual Swap Rate-TRADITION-Reference Banks	SWAP
RUB-Key Rate CBRF	Key Rate CBRF
RUB-MosPrime	MosPrime
RUB-MOSPRIME-NFEA	MOSP
RUB-MOSPRIME-Reference Banks	MOSP
RUB-RUONIA	RUONIA
RUB-RUONIA-OIS Compound	RUONIA-OIS Compound
RUB-RUONIA-OIS-COMPOUND	RUONIA-OIS-COMPOUND
SAR-SAIBOR	SAIBOR
SAR-SRIOR-Reference Banks	SRIOR-Reference Banks
SAR-SRIOR-SUAA	SRIOR-SUAA
SEK-Annual Swap Rate	SWAP
SEK-Annual Swap Rate-SESWFI	SWAP
SEK-SIOR-OIS-COMPOUND	SIOR-OIS-COMPOUND
SEK-STIBOR	STBO
SEK-STIBOR-Bloomberg	STBO
SEK-STIBOR-OIS Compound	STBO
SEK-STIBOR-Reference Banks	STBO
SEK-STIBOR-SIDE	STBO
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SWAP

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-11:00-TRADITION	SWAP
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-ICAP	SWAP
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
SGD-SIBOR	SIBOR
SGD-SIBOR-Reference Banks	SIBOR-Reference Banks
SGD-SIBOR-Reuters	SIBOR-Reuters
SGD-SIBOR-Telerate	SIBOR-Telerate
SGD-SONAR-OIS-COMPOUND	SONAR-OIS-COMPOUND
SGD-SONAR-OIS-VWAP-COMPOUND	SONAR-OIS-VWAP-COMPOUND
SGD-SOR	SOR
SGD-SORA	SORA
SGD-SORA-COMPOUND	SORA-COMPOUND
SGD-SORA-OIS Compound	SORA-OIS Compound
SGD-SOR-Reference Banks	SOR-Reference Banks
SGD-SOR-Reuters	SOR-Reuters
SGD-SOR-Telerate	SOR-Telerate
SGD-SOR-VWAP	SOR-VWAP
SGD-SOR-VWAP-Reference Banks	SOR-VWAP-Reference Banks
SKK-BRIBOR-Bloomberg	BRIBOR-Bloomberg
SKK-BRIBOR-BRBO	BRIBOR-BRBO
SKK-BRIBOR-NBSK07	BRIBOR-NBSK07
SKK-BRIBOR-Reference Banks	BRIBOR-Reference Banks

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
THB-Semi-Annual Swap Rate-Reference Banks	SWAP
THB-SOR-Reference Banks	SOR-Reference Banks
THB-SOR-Reuters	SOR-Reuters
THB-SOR-Telerate	SOR-Telerate
THB-THBFIX	THBFIX
THB-THBFIX-Reference Banks	THBFIX-Reference Banks
THB-THBFIX-Reuters	THBFIX-Reuters
THB-THOR	THOR
THB-THOR-COMPOUND	THOR-COMPOUND
THB-THOR-OIS Compound	THOR-OIS Compound
TRY Annual Swap Rate-11:00-TRADITION	SWAP
TRY-Annual Swap Rate-11:15-BGCANTOR	SWAP
TRY-Annual Swap Rate-Reference Banks	SWAP
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
TRY-TLREF-OIS Compound	TLREF-OIS Compound
TRY-TLREF-OIS-COMPOUND	TLREF-OIS-COMPOUND
TRY-TRLIBOR	LIBO
TRY-TRYIBOR-Reference Banks	TRYIBOR-Reference Banks
TRY-TRYIBOR-Reuters	TRYIBOR-Reuters
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
TWD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
TWD-Reference Dealers	Reference Dealers
TWD-Reuters-6165	Reuters-6165
TWD-TAIBIR01	TAIBIR01
TWD-TAIBIR02	TAIBIR02
TWD-TAIBOR	TAIBOR
TWD-TAIBOR-Bloomberg	TAIBOR-Bloomberg

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
TWD-TAIBOR-Reuters	TAIBOR-Reuters
TWD-Telerate-6165	Telerate-6165
TWD-TWCPBA	TWCPBA
UK Base Rate	UK Base Rate
USD Swap Rate-BCMP1	SWAP
USD Treasury Rate-BCMP1	TREA
USD-3M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-AMERIBOR	AMERIBOR
USD-AMERIBOR Average 30D	AMERIBOR Average 30D
USD-AMERIBOR Average 90D	AMERIBOR Average 90D
USD-AMERIBOR Term	AMERIBOR Term
USD-AMERIBOR Term Structure	AMERIBOR Term Structure
USD-Annual Swap Rate-11:00-BGCANTOR	SWAP
USD-Annual Swap Rate-11:00-TRADITION	SWAP
USD-Annual Swap Rate-4:00-TRADITION	SWAP
USD-BA-H.15	BA-H.15
USD-BA-Reference Dealers	BA-Reference Dealers
USD-BMA Municipal Swap Index	MAAA
USD-BSBY	BSBY
USD-CD-H.15	CD-H.15
USD-CD-Reference Dealers	CD-Reference Dealers
USD-CMS-Reference Banks	CMS-Reference Banks
USD-CMS-Reference Banks-ICAP SwapPX	CMS-Reference Banks-ICAP
USD-CMS-Reuters	CMS-Reuters
USD-CMS-Telerate	CMS-Telerate

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
USD-CMT	CMT
USD-CMT Average 1W	CMT Average 1W
USD-CMT-T7051	CMT-T7051
USD-CMT-T7052	CMT-T7052
USD-COF11-FHLBSF	COF11-FHLBSF
USD-COF11-Reuters	COF11-Reuters
USD-COF11-Telerate	COF11-Telerate
USD-COFI	COFI
USD-CP-H.15	CP-H.15
USD-CP-Money Market Yield	CP-Money Market Yield
USD-CP-Reference Dealers	CP-Reference Dealers
USD-Federal Funds	Federal Funds
USD-Federal Funds-H.15	Federal Funds-H.15
USD-Federal Funds-H.15-Bloomberg	Federal Funds-H.15-Bloomb
USD-Federal Funds-H.15-OIS-COMPOUND	Federal Funds-H.15-OIS-CO
USD-Federal Funds-OIS Compound	Federal Funds-OIS Compoun
USD-Federal Funds-Reference Dealers	Federal Funds-Reference D
USD-FFCB-DISCO	FFCB-DISCO
USD-ISDAFIX3-Swap Rate	SWAP
USD-ISDAFIX3-Swap Rate-3:00	SWAP
USD-ISDA-Swap Rate	SWAP
USD-ISDA-Swap Rate-3:00	SWAP
USD-LIBOR	LIBO
USD-LIBOR ICE Swap Rate-11:00	SWAP
USD-LIBOR ICE Swap Rate-15:00	SWAP
USD-LIBOR-BBA	LIBO
USD-LIBOR-BBA-Bloomberg	LIBO
USD-LIBOR-ISDA	LIBO

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
USD-LIBOR-LIBO	LIBO
USD-LIBOR-Reference Banks	LIBO
USD-Municipal Swap Index	MAAA
USD-Municipal Swap Libor Ratio-11:00-ICAP	SWAP
USD-Municipal Swap Rate-11:00-ICAP	SWAP
USD-OIS-11:00-BGCANTOR	OIS-11:00-BGCANTOR
USD-OIS-11:00-LON-ICAP	OIS-11:00-LON-ICAP
USD-OIS-11:00-NY-ICAP	OIS-11:00-NY-ICAP
USD-OIS-11:00-TRADITION	OIS-11:00-TRADITION
USD-OIS-3:00-BGCANTOR	OIS-3:00-BGCANTOR
USD-OIS-3:00-NY-ICAP	OIS-3:00-NY-ICAP
USD-OIS-4:00-TRADITION	OIS-4:00-TRADITION
USD-Overnight Bank Funding Rate	Overnight Bank Funding Ra
USD-Prime	Prime
USD-Prime-H.15	Prime-H.15
USD-Prime-Reference Banks	Prime-Reference Banks
USD-S&P Index-High Grade	S&P Index-High Grade
USD-SandP Index High Grade	SandP Index High Grade
USD-SIBOR-Reference Banks	SIBOR-Reference Banks
USD-SIBOR-SIBO	SIBOR-SIBO
USD-SIFMA Municipal Swap Index	MAAA
USD-SOFR	SOFR
USD-SOFR Average 180D	SOFR
USD-SOFR Average 30D	SOFR
USD-SOFR Average 90D	SOFR
USD-SOFR Compounded Index	SOFR Compounded Index
USD-SOFR-COMPOUND	SOFR
USD-SOFR-OIS Compound	SOFR-OIS Compound

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
USD-TBILL Secondary Market-Bond Equivalent Yield	TBILL Secondary Market-Bo
USD-TBILL-H.15	TBILL-H.15
USD-TBILL-H.15-Bloomberg	TBILL-H.15-Bloomberg
USD-TBILL-Secondary Market	TBILL-Secondary Market
USD-TIBOR-ISDC	TIBO
USD-TIBOR-Reference Banks	TIBO
USD-Treasury Rate-ICAP BrokerTec	TREA
USD-Treasury Rate-SwapMarker100	TREA
USD-Treasury Rate-SwapMarker99	TREA
USD-Treasury Rate-T19901	TREA
USD-Treasury Rate-T500	TREA
USD-Treasury-19901-3:00-ICAP	TREA
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
VND-Semi-Annual Swap Rate-Reference Banks	SWAP
ZAR-DEPOSIT-Reference Banks	DEPOSIT-Reference Banks
ZAR-DEPOSIT-SAFEX	DEPOSIT-SAFEX
ZAR-JIBAR	JIBA
ZAR-JIBAR-Reference Banks	JIBA
ZAR-JIBAR-SAFEX	JIBA
ZAR-Prime Average	Prime Average
ZAR-PRIME-AVERAGE	PRIME-AVERAGE
ZAR-PRIME-AVERAGE-Reference Banks	PRIME-AVERAGE-Reference B
ZAR-Quarterly Swap Rate-1:00-TRADITION	SWAP
ZAR-Quarterly Swap Rate-5:30-TRADITION	SWAP
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP

3.2 Combined Reference Rates & Rates-CPI

Reference Rate / Underlying Instrument Index	ISO 20022 Code (Alphanumeric 25 characters)
AED-EBOR-Reuters	EBOR-Reuters
AED-EIBOR	EIBOR
AUD-AONIA	AONIA
AUD-AONIA-OIS Compound	AONIA-OIS Compound
AUD-AONIA-OIS-COMPOUND	AONIA-OIS-COMPOUND
AUD-AONIA-OIS-COMPOUND-SwapMarker	AONIA-OIS-COMPOUND-SwapMa
AUD-BBR-AUBBSW	BBR-AUBBSW
AUD-BBR-BBSW	BBSW
AUD-BBR-BBSW-Bloomberg	BBSW
AUD-BBR-BBSY (BID)	BBR-BBSY (BID)
AUD-BBR-ISDC	BBR-ISDC
AUD-BBSW	BBSW
AUD-BBSW Quarterly Swap Rate ICAP	SWAP
AUD-BBSW Semi Annual Swap Rate ICAP	SWAP
AUD-BBSY Bid	BBSY Bid
AUD-CPI	CPI
AUD-LIBOR-BBA	LIBO
AUD-LIBOR-BBA-Bloomberg	LIBO
AUD-LIBOR-Reference Banks	LIBO
AUD-Quarterly Swap Rate-ICAP	SWAP
AUD-Quarterly Swap Rate-ICAP-Reference Banks	SWAP
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
AUD-Semi-annual Swap Rate-ICAP	SWAP
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
AUD-Swap Rate-Reuters	SWAP

AUS-CPI	AUS-CPI
AUS-HICP	AUS-HICP
BLG-CPI-GI	BLG-CPI-GI
BLG-CPI-HI	BLG-CPI-HI
BLG-HICP	BLG-HICP
BRL-CDI	CDI
BRL-IGPM	IGPM
BRL-IPCA	IPCA
CAD-BA-CDOR	CDOR
CAD-BA-CDOR-Bloomberg	CDOR
CAD-BA-ISDD	BA-ISDD
CAD-BA-Reference Banks	BA-Reference Banks
CAD-BA-Reuters	BA-Reuters
CAD-BA-Telerate	BA-Telerate
CAD-CDOR	CDOR
CAD-CORRA	CORA
CAD-CORRA-OIS Compound	CORA
CAD-CORRA-OIS-COMPOUND	CORRA-OIS-COMPOUND
CAD-CPI	CPI
CAD-ISDA-Swap Rate	SWAP
CAD-LIBOR-BBA	LIBO
CAD-LIBOR-BBA-Bloomberg	LIBO
CAD-LIBOR-BBA-SwapMarker	LIBO
CAD-LIBOR-Reference Banks	LIBO
CAD-REPO-CORRA	REPO-CORRA
CAD-TBILL-ISDD	TBILL-ISDD
CAD-TBILL-Reference Banks	TBILL-Reference Banks
CAD-TBILL-Reuters	TBILL-Reuters
CAD-TBILL-Telerate	TBILL-Telerate
CHF USD-Basis Swaps-11:00-ICAP	SWAP

CHF-3M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-Annual Swap Rate	SWAP
CHF-Annual Swap Rate-11:00-ICAP	SWAP
CHF-Annual Swap Rate-Reference Banks	SWAP
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	SWAP
CHF-ISDAFIX-Swap Rate	ISDA
CHF-LIBOR	LIBO
CHF-LIBOR-BBA	LIBO
CHF-LIBOR-BBA-Bloomberg	LIBO
CHF-LIBOR-ISDA	LIBO
CHF-LIBOR-Reference Banks	LIBO
CHF-OIS-11:00-ICAP	OIS-11:00-ICAP
CHF-SARON	SARON
CHF-SARON-OIS Compound	SARON-OIS Compound
CHF-SARON-OIS-COMPOUND	SARON-OIS-COMPOUND
CHF-TOIS-OIS-COMPOUND	TOIS-OIS-COMPOUND
CL-CLICP-Bloomberg	CL-CLICP-Bloomberg
CLP-CPI	CPI
CLP-ICP	ICP
CLP-TNA	TNA
CNH-HIBOR	HKIO
CNH-HIBOR-Reference Banks	HIBOR-Reference Banks
CNH-HIBOR-TMA	HIBOR-TMA

CNY 7-Repo Compounding Date	7-Repo Compounding Date
CNY-CNREPOFIX=CFXS-Reuters	CNREPOFIX=CFXS-Reuters
CNY-CPI	CPI
CNY-Deposit Rate	Deposit Rate
CNY-Fixing Repo Rate	Fixing Repo Rate
CNY-LPR	LPR
CNY-PBOCB-Reuters	PBOCB-Reuters
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	SWAP
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	SWAP
CNY-Quarterly 7D Repo NDS Rate Tradition	Quarterly 7D Repo NDS Rat
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
CNY-Semi-Annual Swap Rate-Reference Banks	SWAP
CNY-SHIBOR	HKIO
CNY-SHIBOR-OIS Compound	HKIO
CNY-Shibor-OIS-Compounding	Shibor-OIS-Compounding
CNY-SHIBOR-Reuters	SHIBOR-Reuters
COP-IBR-OIS Compound	IBR-OIS Compound
COP-IBR-OIS-COMPOUND	IBR-OIS-COMPOUND
CZK-Annual Swap Rate-11:00-BGCANTOR	SWAP
CZK-Annual Swap Rate-Reference Banks	SWAP
CZK-CPI	CPI
CZK-CZEONIA	EONA
CZK-CZEONIA-OIS Compound	EONA
CZK-PRIBOR	PRBO
CZK-PRIBOR-PRBO	PRBO
CZK-PRIBOR-Reference Banks	PRBO
DEK-CPI	DEK-CPI
DEK-HICP	DEK-HICP
DEM-CPI	DEM-CPI
DEM-CPI-NRW	DEM-CPI-NRW

DEM-HICP	DEM-HICP
DKK-CIBOR	CIBO
DKK-CIBOR2	CIBO
DKK-CIBOR2-Bloomberg	CIBO
DKK-CIBOR2-DKNA13	CIBO
DKK-CIBOR-DKNA13	CIBO
DKK-CIBOR-DKNA13-Bloomberg	CIBO
DKK-CIBOR-Reference Banks	CIBO
DKK-CITA	CITA
DKK-CITA-DKNA14-COMPOUND	CITA-DKNA14-COMPOUND
DKK-DKKOIS-OIS-COMPOUND	DKKOIS-OIS-COMPOUND
DKK-Tom Next-OIS Compound	Tom Next-OIS Compound
ESP-CPI	ESP-CPI
ESP-HICP	ESP-HICP
ESP-R-CPI	ESP-R-CPI
ESP-R-HICP	ESP-R-HICP
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	SWAP
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	SWAP
EUR USD-Basis Swaps-11:00-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-AI-CPI	AI-CPI

EUR-AI-R-CPI	AI-R-CPI
EUR-Annual Swap Rate-10:00	SWAP
EUR-Annual Swap Rate-10:00-BGCANTOR	SWAP
EUR-Annual Swap Rate-10:00-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00-ICAP	SWAP
EUR-Annual Swap Rate-10:00-SwapMarker	SWAP
EUR-Annual Swap Rate-10:00-TRADITION	SWAP
EUR-Annual Swap Rate-11:00	SWAP
EUR-Annual Swap Rate-11:00-Bloomberg	SWAP
EUR-Annual Swap Rate-11:00-ICAP	SWAP
EUR-Annual Swap Rate-11:00-SwapMarker	SWAP
EUR-Annual Swap Rate-3 Month	SWAP
EUR-Annual Swap Rate-3 Month-SwapMarker	SWAP
EUR-Annual Swap Rate-4:15-TRADITION	SWAP
EUR-Annual Swap Rate-Reference Banks	SWAP
EUR-CNO TEC10	CNO TEC10
EUR-EONIA	EONA
EUR-EONIA-AVERAGE	EONA
EUR-EONIA-Average	EONA
EUR-EONIA-OIS Compound	EONA
EUR-EONIA-OIS-10:00-BGCANTOR	EONA
EUR-EONIA-OIS-10:00-ICAP	EONA
EUR-EONIA-OIS-10:00-TRADITION	EONA
EUR-EONIA-OIS-11:00-ICAP	EONA
EUR-EONIA-OIS-4:15-TRADITION	EONA
EUR-EONIA-OIS-COMPOUND	EONA
EUR-EONIA-OIS-COMPOUND-Bloomberg	EONA
EUR-EONIA-Swap-Index	EONS
EUR-EURIBOR	EURI
EUR-EURIBOR ICE Swap Rate-11:00	SWAP

EUR-EURIBOR ICE Swap Rate-12:00	SWAP
EUR-EURIBOR-Act/365	EURI
EUR-EURIBOR-Act/365-Bloomberg	EURI
EUR-EURIBOR-Reference Banks	EURI
EUR-EURIBOR-Reuters	EURI
EUR-EURIBOR-Telerate	EURI
EUR-EURONIA-OIS Compound	EURI
EUR-EURONIA-OIS-COMPOUND	EURI
EUR-EuroSTR	ESTR
EUR-EuroSTR Average 12M	ESTR
EUR-EuroSTR Average 1M	ESTR
EUR-EuroSTR Average 1W	ESTR
EUR-EuroSTR Average 3M	ESTR
EUR-EuroSTR Average 6M	ESTR
EUR-EuroSTR Compounded Index	ESTR
EUR-EuroSTR-COMPOUND	ESTR
EUR-EuroSTR-OIS Compound	ESTR
EUR-EXT-CPI	EXT-CPI
EUR-EXT-R-CPI	EXT-R-CP
EUR-ISDA-EURIBOR Swap Rate-11:00	EURI
EUR-ISDA-EURIBOR Swap Rate-12:00	EURI
EUR-ISDA-LIBOR Swap Rate-10:00	LIBO
EUR-ISDA-LIBOR Swap Rate-11:00	LIBO
EUR-LIBOR	LIBO
EUR-LIBOR-BBA	LIBO
EUR-LIBOR-BBA-Bloomberg	LIBO
EUR-LIBOR-Reference Banks	LIBO
EUR-TAM-CDC	TAM-CDC
EUR-TEC10-CNO	TEC10-CNO
EUR-TEC10-CNO-SwapMarker	TEC10-CNO-SwapMarker

EUR-TEC10-Reference Banks	TEC10-Reference Banks
EUR-TEC5-CNO	TEC5-CNO
EUR-TEC5-CNO-SwapMarker	TEC5-CNO-SwapMarker
EUR-TEC5-Reference Banks	TEC5-Reference Banks
EUR-TMM-CDC-COMPOUND	TMM-CDC-COMPOUND
FIN-CPI	FIN-CPI
FIN-HICP	FIN-HICP
FRC-EXT-CPI	FRC-EXT-CPI
FRC-HICP	FRC-HICP
GBP USD-Basis Swaps-11:00-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
GBP-ISDA-Swap Rate	SWAP
GBP-LIBOR	LIBO
GBP-LIBOR ICE Swap Rate	SWAP
GBP-LIBOR-BBA	LIBO
GBP-LIBOR-BBA-Bloomberg	LIBO
GBP-LIBOR-ISDA	LIBO
GBP-LIBOR-Reference Banks	LIBO
GBP-RONIA	RONIA
GBP-RONIA-OIS Compound	RONIA-OIS Compound
GBP-Semi Annual Swap Rate-11:00-TRADITION	SWAP
GBP-Semi Annual Swap Rate-4:15-TRADITION	SWAP
GBP-Semi-Annual Swap Rate	SWAP
GBP-Semi-Annual Swap Rate-11:00-ICAP	SWAP
GBP-Semi-Annual Swap Rate-Reference Banks	SWAP
GBP-Semi-Annual Swap Rate-SwapMarker26	SWAP
GBP-SONIA	SONA

GBP-SONIA Compounded Index	SONA
GBP-SONIA ICE Swap Rate	SWAP
GBP-SONIA ICE Term	SONA
GBP-SONIA Refinitiv Term	SONA
GBP-SONIA Swap Rate	SWAP
GBP-SONIA-COMPOUND	SONA
GBP-SONIA-OIS Compound	SONIA-OIS Compound
GBP-SONIA-OIS-11:00-ICAP	SONA
GBP-SONIA-OIS-11:00-TRADITION	SONA
GBP-SONIA-OIS-4:15-TRADITION	SONA
GBP-UK Base Rate	UK Base Rate
GBP-WMBA-RONIA-COMPOUND	WMBA-RONIA-COMPOUND
GBP-WMBA-SONIA-COMPOUND	SONA
GRD-ATHIBOR-ATHIBOR	ATHIBOR-ATHIBOR
GRD-ATHIBOR-Reference Banks	ATHIBOR-Reference Banks
GRD-ATHIBOR-Telerate	ATHIBOR-Telerate
GRD-ATHIMID-Reference Banks	ATHIMID-Reference Banks
GRD-ATHIMID-Reuters	ATHIMID-Reuters
GRD-CPI	GRD-CPI
GRD-HICP	GRD-HICP
HKD-CPI	CPI
HKD-HIBOR	HKIO
HKD-HIBOR-HIBOR=	HIBOR-HIBOR
HKD-HIBOR-HIBOR-Bloomberg	HIBOR-HIBOR-Bloomberg
HKD-HIBOR-HKAB	HIBOR-HKAB
HKD-HIBOR-HKAB-Bloomberg	HIBOR-HKAB-Bloomberg
HKD-HIBOR-ISDC	HIBOR-ISDC
HKD-HIBOR-Reference Banks	HIBOR-Reference Banks
HKD-HONIA	HONIA
HKD-HONIA-OIS Compound	HONIA-OIS Compound

HKD-HONIX-OIS-COMPOUND	HONIX-OIS-COMPOUND
HKD-ISDA-Swap Rate-11:00	SWAP
HKD-ISDA-Swap Rate-4:00	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	SWAP
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	SWAP
HUF-BUBOR	BUBO
HUF-BUBOR-Reference Banks	BUBO
HUF-BUBOR-Reuters	BUBO
HUF-CPI	CPI
HUF-HUFONIA	HUFONIA
IDR-CPI	CPI
IDR-IDMA-Bloomberg	IDMA-Bloomberg
IDR-IDRFIX	IDRFIX
IDR-JIBOR	JIBOR
IDR-JIBOR-Reuters	JIBOR-Reuters
IDR-SBI-Reuters	SBI-Reuters
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
IDR-Semi-Annual Swap Rate-Reference Banks	SWAP
IDR-SOR-Reference Banks	SOR-Reference Banks
IDR-SOR-Reuters	SOR-Reuters
IDR-SOR-Telerate	SOR-Telerate
ILS-CPI	CPI
ILS-TELBOR	TLBO
ILS-TELBOR01-Reuters	TLBO

ILS-TELBOR-Reference Banks	TLBO
INR-BMK	BMK
INR-CMT	CMT
INR-FBIL-MIBOR-OIS-COMPOUND	FBIL-MIBOR-OIS-COMPOUND
INR-INBMK-REUTERS	INBMK-REUTERS
INR-MIBOR OIS	MIBOR OIS
INR-MIBOR-OIS Compound	MIBOR-OIS Compound
INR-MIBOR-OIS-COMPOUND	MIBOR-OIS-COMPOUND
INR-MIFOR	MIFOR
INR-MIOIS	MIOIS
INR-MITOR-OIS-COMPOUND	MITOR-OIS-COMPOUND
INR-Reference Banks	Reference Banks
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	SWAP
INR-Semi-Annual Swap Rate-Reference Banks	SWAP
IRL-CPI	IRL-CPI
IRL-HICP	IRL-HICP
ISK-CPI	CPI
ISK-HICP	HICP
ISK-REIBOR	REIBOR
ISK-REIBOR-Reference Banks	REIBOR-Reference Banks
ISK-REIBOR-Reuters	REIBOR-Reuters
ITL-BC-EXT-CPI	ITL-BC-EXT-CPI
ITL-BC-INT-CPI	ITL-BC-INT-CPI
ITL-HICP	ITL-HICP
ITL-WC-EXT-CPI	ITL-WC-EXT-CPI
ITL-WC-INT-CPI	ITL-WC-INT-CPI
JPY USD-Basis Swaps-11:00-ICAP	SWAP
JPY-Annual Swap Rate-11:00-TRADITION	SWAP
JPY-Annual Swap Rate-3:00-TRADITION	SWAP

JPY-BBSF-Bloomberg-10:00	BBSF-Bloomberg-10:00
JPY-BBSF-Bloomberg-15:00	BBSF-Bloomberg-15:00
JPY-CPI-EXF	CPI-EXF
JPY-Euroyen TIBOR	TIBO
JPY-ISDA-Swap Rate-10:00	SWAP
JPY-ISDA-Swap Rate-15:00	SWAP
JPY-LIBOR	LIBO
JPY-LIBOR TSR-10:00	LIBO
JPY-LIBOR TSR-15:00	LIBO
JPY-LIBOR-BBA	LIBO
JPY-LIBOR-BBA-Bloomberg	LIBO
JPY-LIBOR-FRASETT	LIBO
JPY-LIBOR-ISDA	LIBO
JPY-LIBOR-Reference Banks	LIBO
JPY-LTPR MHBK	LTPR MHBK
JPY-LTPR-MHCB	LTPR-MHCB
JPY-LTPR-TBC	LTPR-TBC
JPY-MUTANCALL-TONAR	MUTANCALL-TONAR
JPY-OIS-11:00-ICAP	OIS-11:00-ICAP
JPY-OIS-11:00-TRADITION	OIS-11:00-TRADITION
JPY-OIS-3:00-TRADITION	OIS-3:00-TRADITION
JPY-Quoting Banks-LIBOR	Quoting Banks-LIBOR
JPY-STPR-Quoting Banks	STPR-Quoting Banks
JPY-TIBOR	TIBO
JPY-TIBOR-17096	TIBO
JPY-TIBOR-17097	TIBO
JPY-TIBOR-DTIBOR01	TIBO
JPY-TIBOR-TIBM	TIBO
JPY-TIBOR-TIBM (10 Banks)	TIBO
JPY-TIBOR-TIBM (5 Banks)	TIBO

JPY-TIBOR-TIBM (All Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)-Bloomberg	TIBO
JPY-TIBOR-TIBM-Reference Banks	TIBO
JPY-TIBOR-ZTIBOR	TIBO
JPY-TONA	TONA
JPY-TONA Average 180D	TONA Average 180D
JPY-TONA Average 30D	TONA Average 30D
JPY-TONA Average 90D	TONA Average 90D
JPY-TONA Compounded Index	TONA Compounded Index
JPY-TONA-OIS Compound	TONA-OIS Compound
JPY-TONA-OIS-COMPOUND	TONA-OIS-COMPOUND
JPY-TSR-Reference Banks	TSR-Reference Banks
JPY-TSR-Reuters-10:00	TSR-Reuters-10:00
JPY-TSR-Reuters-15:00	TSR-Reuters-15:00
JPY-TSR-Telerate-10:00	TSR-Telerate-10:00
JPY-TSR-Telerate-15:00	TSR-Telerate-15:00
KRW-Bond-3222	Bond-3222
KRW-CD 91D	CD 91D
KRW-CD-3220	CD-3220
KRW-CD-KSDA-Bloomberg	CD-KSDA-Bloomberg
KRW-CPI	CPI
KRW-Quarterly Annual Swap Rate-3:30-ICAP	SWAP
LUX-CPI	LUX-CPI
LUX-HICP	LUX-HICP
MXN-CPI	CPI
MXN-TIIE	TIIE
MXN-TIIE-Banxico	TIIE-Banxico
MXN-TIIE-Banxico-Bloomberg	TIIE-Banxico-Bloomberg
MXN-TIIE-Banxico-Reference Banks	TIIE-Banxico-Reference Ba
MXN-TIIE-Reference Banks	TIIE-Reference Banks

MXN-UDI	UDI
MYR-CPI	CPI
MYR-KLIBOR	LIBO
MYR-KLIBOR-BNM	KLIBOR-BNM
MYR-KLIBOR-Reference Banks	KLIBOR-Reference Banks
MYR-Quarterly Swap Rate-11:00-TRADITION	SWAP
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
NLG-CPI	NLG-CPI
NLG-HICP	NLG-HICP
NOK-CPI	CPI
NOK-NIBOR	NIBO
NOK-NIBOR-NIBR	NIBO
NOK-NIBOR-NIBR-Bloomberg	NIBO
NOK-NIBOR-NIBR-Reference Banks	NIBO
NOK-NIBOR-OIBOR	NIBO
NOK-NIBOR-Reference Banks	NIBO
NOK-NOWA	NOWA
NOK-NOWA-OIS Compound	NOWA-OIS Compound
NZD-BBR-BID	BBR-BID
NZD-BBR-FRA	BBR-FRA
NZD-BBR-ISDC	BBR-ISDC
NZD-BBR-Reference Banks	BBR-Reference Banks
NZD-BBR-Telerate	BBR-Telerate
NZD-BKBM Bid	BKBM Bid
NZD-BKBM FRA	BKBM FRA
NZD-BKBM FRA Swap Rate ICAP	SWAP
NZD-CPI	CPI
NZD-NZIONA	NZIONA
NZD-NZIONA-OIS Compound	NZIONA-OIS Compound
NZD-NZIONA-OIS-COMPOUND	NZIONA-OIS-COMPOUND

NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
NZD-Swap Rate-ICAP	SWAP
NZD-Swap Rate-ICAP-Reference Banks	SWAP
PER-CPI	PER-CPI
PHP-PHIREF	PHIREF
PHP-PHIREF-BAP	PHIREF-BAP
PHP-PHIREF-Bloomberg	PHIREF-Bloomberg
PHP-PHIREF-Reference Banks	PHIREF-Reference Banks
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
PHP-Semi-Annual Swap Rate-Reference Banks	SWAP
PLN-CPI	CPI
PLN-POLONIA	POLONIA
PLN-POLONIA-OIS Compound	POLONIA-OIS Compound
PLN-POLONIA-OIS-COMPOUND	POLONIA-OIS-COMPOUND
PLN-WIBID	WIBID
PLN-WIBOR	WIBO
PLN-WIBOR-Reference Banks	WIBO
PLN-WIBOR-WIBO	WIBO
PLZ-WIBOR-Reference Banks	WIBO
PLZ-WIBOR-WIBO	WIBO
POR-CPI	POR-CPI
POR-HICP	POR-HICP
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	FUNDS RATE-FRANCE-OIS-COM
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	FUNDS RATE-GERMANY-OIS-CO
REPOFUNDS RATE-ITALY-OIS-COMPOUND	FUNDS RATE-ITALY-OIS-COMP
RON-Annual Swap Rate-11:00-BGCANTOR	SWAP
RON-Annual Swap Rate-Reference Banks	SWAP
RON-RBOR-Reuters	RBOR-Reuters
RON-ROBID	ROBID

RON-ROBOR	ROBOR
RUB-Annual Swap Rate-11:00-BGCANTOR	SWAP
RUB-Annual Swap Rate-12:45-TRADITION	SWAP
RUB-Annual Swap Rate-4:15-TRADITION	SWAP
RUB-Annual Swap Rate-Reference Banks	SWAP
RUB-Annual Swap Rate-TRADITION-Reference Banks	SWAP
RUB-CPI	CPI
RUB-Key Rate CBRF	Key Rate CBRF
RUB-MosPrime	MosPrime
RUB-MOSPRIME-NFEA	MOSP
RUB-MOSPRIME-Reference Banks	MOSP
RUB-RUONIA	RUONIA
RUB-RUONIA-OIS Compound	RUONIA-OIS Compound
RUB-RUONIA-OIS-COMPOUND	RUONIA-OIS-COMPOUND
SAR-SAIBOR	SAIBOR
SAR-SRIOR-Reference Banks	SRIOR-Reference Banks
SAR-SRIOR-SUAA	SRIOR-SUAA
SEK-Annual Swap Rate	SWAP
SEK-Annual Swap Rate-SESWFI	SWAP
SEK-CPI	CPI
SEK-SIOR-OIS-COMPOUND	SIOR-OIS-COMPOUND
SEK-STIBOR	STBO
SEK-STIBOR-Bloomberg	STBO
SEK-STIBOR-OIS Compound	STBO
SEK-STIBOR-Reference Banks	STBO
SEK-STIBOR-SIDE	STBO
SGD-CPI	CPI
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-11.00-TRADITION	SWAP

SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-ICAP	SWAP
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
SGD-SIBOR	SIBOR
SGD-SIBOR-Reference Banks	SIBOR-Reference Banks
SGD-SIBOR-Reuters	SIBOR-Reuters
SGD-SIBOR-Telerate	SIBOR-Telerate
SGD-SONAR-OIS-COMPOUND	SONAR-OIS-COMPOUND
SGD-SONAR-OIS-VWAP-COMPOUND	SONAR-OIS-VWAP-COMPOUND
SGD-SOR	SOR
SGD-SORA	SORA
SGD-SORA-COMPOUND	SORA-COMPOUND
SGD-SORA-OIS Compound	SORA-OIS Compound
SGD-SOR-Reference Banks	SOR-Reference Banks
SGD-SOR-Reuters	SOR-Reuters
SGD-SOR-Telerate	SOR-Telerate
SGD-SOR-VWAP	SOR-VWAP
SGD-SOR-VWAP-Reference Banks	SOR-VWAP-Reference Banks
SKK-BRIBOR-Bloomberg	BRIBOR-Bloomberg
SKK-BRIBOR-BRBO	BRIBOR-BRBO
SKK-BRIBOR-NBSK07	BRIBOR-NBSK07
SKK-BRIBOR-Reference Banks	BRIBOR-Reference Banks
SWF-CPI	SWF-CPI
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
THB-Semi-Annual Swap Rate-Reference Banks	SWAP
THB-SOR-Reference Banks	SOR-Reference Banks

THB-SOR-Reuters	SOR-Reuters
THB-SOR-Telerate	SOR-Telerate
THB-THBFIX	THBFIX
THB-THBFIX-Reference Banks	THBFIX-Reference Banks
THB-THBFIX-Reuters	THBFIX-Reuters
THB-THOR	THOR
THB-THOR-COMPOUND	THOR-COMPOUND
THB-THOR-OIS Compound	THOR-OIS Compound
TRY Annual Swap Rate-11:00-TRADITION	SWAP
TRY-Annual Swap Rate-11:15-BGCANTOR	SWAP
TRY-Annual Swap Rate-Reference Banks	SWAP
TRY-CPI	CPI
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
TRY-TLREF-OIS Compound	TLREF-OIS Compound
TRY-TLREF-OIS-COMPOUND	TLREF-OIS-COMPOUND
TRY-TRLIBOR	LIBO
TRY-TRYIBOR-Reference Banks	TRYIBOR-Reference Banks
TRY-TRYIBOR-Reuters	TRYIBOR-Reuters
TWD-CPI	CPI
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
TWD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
TWD-Reference Dealers	Reference Dealers
TWD-Reuters-6165	Reuters-6165
TWD-TAIBIR01	TAIBIR01
TWD-TAIBIR02	TAIBIR02
TWD-TAIBOR	TAIBOR
TWD-TAIBOR-Bloomberg	TAIBOR-Bloomberg
TWD-TAIBOR-Reuters	TAIBOR-Reuters
TWD-Telerate-6165	Telerate-6165
TWD-TWCPBA	TWCPBA

UK Base Rate	UK Base Rate
UK-HICP	UK-HICP
UK-RPI	UK-RPI
UK-RPIX	UK-RPIX
USA-CPI-U	USA-CPI-U
USD Swap Rate-BCMP1	SWAP
USD Treasury Rate-BCMP1	TREA
USD-3M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-AMERIBOR	AMERIBOR
USD-AMERIBOR Average 30D	AMERIBOR Average 30D
USD-AMERIBOR Average 90D	AMERIBOR Average 90D
USD-AMERIBOR Term	AMERIBOR Term
USD-AMERIBOR Term Structure	AMERIBOR Term Structure
USD-Annual Swap Rate-11:00-BGCANTOR	SWAP
USD-Annual Swap Rate-11:00-TRADITION	SWAP
USD-Annual Swap Rate-4:00-TRADITION	SWAP
USD-BA-H.15	BA-H.15
USD-BA-Reference Dealers	BA-Reference Dealers
USD-BMA Municipal Swap Index	MAAA
USD-BSBY	BSBY
USD-CD-H.15	CD-H.15
USD-CD-Reference Dealers	CD-Reference Dealers
USD-CMS-Reference Banks	CMS-Reference Banks
USD-CMS-Reference Banks-ICAP SwapPX	CMS-Reference Banks-ICAP
USD-CMS-Reuters	CMS-Reuters
USD-CMS-Telerate	CMS-Telerate
USD-CMT	CMT

USD-CMT Average 1W	CMT Average 1W
USD-CMT-T7051	CMT-T7051
USD-CMT-T7052	CMT-T7052
USD-COF11-FHLBSF	COF11-FHLBSF
USD-COF11-Reuters	COF11-Reuters
USD-COF11-Telerate	COF11-Telerate
USD-COFI	COFI
USD-CP-H.15	CP-H.15
USD-CP-Money Market Yield	CP-Money Market Yield
USD-CP-Reference Dealers	CP-Reference Dealers
USD-Federal Funds	Federal Funds
USD-Federal Funds-H.15	Federal Funds-H.15
USD-Federal Funds-H.15-Bloomberg	Federal Funds-H.15-Bloomb
USD-Federal Funds-H.15-OIS-COMPOUND	Federal Funds-H.15-OIS-CO
USD-Federal Funds-OIS Compound	Federal Funds-OIS Compoun
USD-Federal Funds-Reference Dealers	Federal Funds-Reference D
USD-FFCB-DISCO	FFCB-DISCO
USD-ISDAFIX3-Swap Rate	SWAP
USD-ISDAFIX3-Swap Rate-3:00	SWAP
USD-ISDA-Swap Rate	SWAP
USD-ISDA-Swap Rate-3:00	SWAP
USD-LIBOR	LIBO
USD-LIBOR ICE Swap Rate-11:00	SWAP
USD-LIBOR ICE Swap Rate-15:00	SWAP
USD-LIBOR-BBA	LIBO
USD-LIBOR-BBA-Bloomberg	LIBO
USD-LIBOR-ISDA	LIBO
USD-LIBOR-LIBO	LIBO
USD-LIBOR-Reference Banks	LIBO
USD-Municipal Swap Index	MAAA

USD-Municipal Swap Libor Ratio-11:00-ICAP	SWAP
USD-Municipal Swap Rate-11:00-ICAP	SWAP
USD-OIS-11:00-BGCANTOR	OIS-11:00-BGCANTOR
USD-OIS-11:00-LON-ICAP	OIS-11:00-LON-ICAP
USD-OIS-11:00-NY-ICAP	OIS-11:00-NY-ICAP
USD-OIS-11:00-TRADITION	OIS-11:00-TRADITION
USD-OIS-3:00-BGCANTOR	OIS-3:00-BGCANTOR
USD-OIS-3:00-NY-ICAP	OIS-3:00-NY-ICAP
USD-OIS-4:00-TRADITION	OIS-4:00-TRADITION
USD-Overnight Bank Funding Rate	Overnight Bank Funding Ra
USD-Prime	Prime
USD-Prime-H.15	Prime-H.15
USD-Prime-Reference Banks	Prime-Reference Banks
USD-S&P Index-High Grade	S&P Index-High Grade
USD-SandP Index High Grade	SandP Index High Grade
USD-SIBOR-Reference Banks	SIBOR-Reference Banks
USD-SIBOR-SIBO	SIBOR-SIBO
USD-SIFMA Municipal Swap Index	MAAA
USD-SOFR	SOFR
USD-SOFR Average 180D	SOFR
USD-SOFR Average 30D	SOFR
USD-SOFR Average 90D	SOFR
USD-SOFR Compounded Index	SOFR Compounded Index
USD-SOFR-COMPOUND	SOFR
USD-SOFR-OIS Compound	SOFR-OIS Compound
USD-TBILL Secondary Market-Bond Equivalent Yield	TBILL Secondary Market-Bo
USD-TBILL-H.15	TBILL-H.15
USD-TBILL-H.15-Bloomberg	TBILL-H.15-Bloomberg
USD-TBILL-Secondary Market	TBILL-Secondary Market
USD-TIBOR-ISDC	TIBO

USD-TIBOR-Reference Banks	TIBO
USD-Treasury Rate-ICAP BrokerTec	TREA
USD-Treasury Rate-SwapMarker100	TREA
USD-Treasury Rate-SwapMarker99	TREA
USD-Treasury Rate-T19901	TREA
USD-Treasury Rate-T500	TREA
USD-Treasury-19901-3:00-ICAP	TREA
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
VND-Semi-Annual Swap Rate-Reference Banks	SWAP
ZAR-CPI	CPI
ZAR-CPIX	CPIX
ZAR-DEPOSIT-Reference Banks	DEPOSIT-Reference Banks
ZAR-DEPOSIT-SAFEX	DEPOSIT-SAFEX
ZAR-JIBAR	JIBA
ZAR-JIBAR-Reference Banks	JIBA
ZAR-JIBAR-SAFEX	JIBA
ZAR-Prime Average	Prime Average
ZAR-PRIME-AVERAGE	PRIME-AVERAGE
ZAR-PRIME-AVERAGE-Reference Banks	PRIME-AVERAGE-Reference B
ZAR-Quarterly Swap Rate-1:00-TRADITION	SWAP
ZAR-Quarterly Swap Rate-5:30-TRADITION	SWAP
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP

Appendix 4 : GUI DEFINITION

The following diagram illustrates the impact of the new Reference Rate/Underlying Instrument Index on the existing product templates:

Request.Rates.Swap.Fixed_Float.InstRefDataReporting

Header

Asset Class Rates

Instrument Type

Product

Level

Attributes *By Tenor*

Properties

Notional Currency

Expiry Date

Term of Contract Value

Term of Contract Unit

Reference Rate

Reference Rate Term Value

Reference Rate Term Unit

Notional Schedule

Delivery Type

Price Multiplier

AUD-BBR-BBSW

AUD-BBR-BBSY (BID)

AUD-BBR-ISDC

AUD-BBSW

AUD-BBSW Quarterly Swap Rate ICAP

AUD-BBSW Semi Annual Swap Rate ICAP

AUD-BBSY Bid

AUD-LIBOR-BBA

AUD-LIBOR-Reference Banks

AED-EBOR-Reuters

0

DAYS

Constant

Physical

1